

APPENDIX 24: FOREIGN EXCHANGE TRANSACTIONS

This Appendix 24 was prepared by Duff & Phelps and supports Section III.B.5.c of the Report. The tables below list details of LBCC's Foreign Exchange transactions scheduled to settle during the period from September 15, 2008 through October 5, 2008, the date of LBCC's Chapter 11 filing.

Table 1: LBCC Instructions to Citibank for Individual Payments to FX Counterparties

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
Ppl's Bank of China/Safe	(473,000,000)	09/17/08	6:05 AM	10:35 AM	Not Paid
J. Aron & Co.	(150,860,219)	09/15/08	6:03 AM	6:09 AM	Not Paid
Ford Global Treasury	(131,397,048)	09/19/08	6:08 AM	10:12 AM	Not Paid
JPMC NY/FC Stone	(75,000,000)	09/15/08	6:03 AM	6:09 AM	Not Paid
LBIE - I/C	(64,994,000)	09/15/08	9:45 AM	9:50 AM	Paid 9/15/2008
Ford Global Treasury	(62,733,340)	09/15/08	12:36 AM	12:43 PM	Paid 9/15/2008
Commerzbank AG Ffurt	(52,106,250)	09/15/08	9:22 AM	9:28 AM	Not Paid
LB Aisa Holdings Ltd (019)	(40,108,500)	09/15/08	6:03 AM	6:10 AM	Not Paid
UBS AG	(37,650,000)	09/15/08	10:49 AM	10:55 AM	Not Paid
Commerzbank AG Ffurt	(36,218,000)	09/15/08	9:22 AM	9:28 AM	Not Paid
LBIE - I/C	(33,715,000)	09/15/08	1:31 PM	1:35 PM	Not Paid
Walt Disney Co.	(33,364,108)	09/15/08	12:27 AM	12:33 PM	Not Paid
Walt Disney Co.	(32,453,441)	09/15/08	12:27 AM	12:33 PM	Not Paid
Bank Julius Baer Und Co.	(30,000,000)	09/15/08	6:03 AM	6:11 AM	Not Paid
UBS AG	(27,086,689)	09/15/08	6:03 AM	6:12 AM	Not Paid
Citibank Ldn/Julius Baer	(26,965,762)	09/15/08	6:03 AM	6:10 AM	Paid 9/29/2008
Morgan Stanley Cptlgrp	(25,000,000)	09/15/08	5:36 PM	6:19 PM	Not Paid
Citibank NA NY	(24,848,830)	09/18/08	6:02 AM	9:15 AM	Paid 9/19/2008
LB Aisa Holdings Ltd (019)	(24,179,500)	09/15/08	6:03 AM	6:10 AM	Not Paid
LBIE - I/C	(20,637,643)	09/15/08	6:03 AM	6:09 AM	Not Paid
UBS AG	(20,337,500)	09/15/08	10:49 AM	10:55 AM	Not Paid
Deutsche Bank AG Ldn	(20,281,250)	09/16/08	10:19 AM	10:54 AM	Not Paid
LB Finance SA	(20,000,000)	09/15/08	6:03 AM	6:09 AM	Not Paid
ABN Amro Bank NV	(20,000,000)	09/15/08	6:03 AM	6:11 AM	Not Paid
Walt Disney Co.	(19,537,241)	09/15/08	12:27 AM	12:33 PM	Not Paid
Walt Disney Co.	(19,218,700)	09/15/08	12:27 AM	12:33 PM	Not Paid
Barclays Bank PLC	(17,300,000)	09/16/08	6:04 AM	10:16 AM	Not Paid
Walt Disney Co.	(14,891,429)	09/15/08	12:27 AM	12:33 PM	Paid 10/2/2008
LBIE - I/C	(12,995,937)	09/15/08	6:03 AM	6:08 AM	Not Paid
Cr. Suisse First Boston	(12,900,000)	09/15/08	6:03 AM	6:08 AM	Not Paid
Barclays Bank PLC	(12,500,000)	09/16/08	6:04 AM	10:15 AM	Not Paid
LB SEC Asia Ltd (130)	(12,294,605)	09/16/08	6:04 AM	10:15 AM	Not Paid
LBIE - I/C	(11,903,565)	09/15/08	6:03 AM	6:08 AM	Not Paid
Deutsche Bank AG Ldn	(11,651,680)	09/15/08	10:49 AM	10:55 AM	Not Paid
LBIE - I/C	(11,035,656)	09/15/08	6:03 AM	6:08 AM	Not Paid
RBS Ldn/Lily Pond Capital	(10,845,771)	09/19/08	6:08 AM	10:12 AM	Not Paid

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
LB Finance SA	(10,000,000)	09/15/08	6:03 AM	6:09 AM	Not Paid
JPMC Bank Singapore	(10,000,000)	09/15/08	6:03 AM	6:09 AM	Not Paid
Merrill Lynch Int Bank Ldn	(10,000,000)	09/15/08	6:03 AM	6:11 AM	Not Paid
LB Finance SA	(10,000,000)	09/16/08	6:04 AM	10:15 AM	Paid 9/17/2008
Phillip Morris Finance SA	(10,000,000)	09/17/08	9:42 AM	12:00 PM	Paid 9/29/2008
Barclays Ldn/Rubicon	(10,000,000)	09/18/08	6:02 AM	9:15 AM	Not Paid
Bank of America NY	(10,000,000)	09/19/08	6:08 AM	10:12 AM	Not Paid
ABN Amro/Chicago	(9,583,180)	09/17/08	6:05 AM	10:35 AM	Not Paid
ABN Amro/Chicago	(9,339,657)	09/17/08	6:05 AM	10:34 AM	Not Paid
LBIE - I/C	(9,000,000)	09/15/08	6:03 AM	6:10 AM	Not Paid
Intermobiare Sim Spa	(8,952,000)	09/15/08	6:03 AM	6:10 AM	Paid 9/29/2008
LBIE - I/C	(8,780,000)	09/15/08	1:31 PM	1:35 PM	Not Paid
Morgan Stanley Cptlgrp	(8,750,000)	09/15/08	5:36 PM	6:19 PM	Not Paid
LBCC vs. LBFAPL	(8,733,500)	N/A			Paid 9/18/2008
Cr. Suisse First Boston	(8,300,000)	09/15/08	6:03 AM	6:11 AM	Not Paid
Morgan Stanley Cptlgrp	(8,100,000)	09/15/08	5:36 PM	6:19 PM	Not Paid
State St Bank & Trust/GS	(7,923,338)	09/17/08	6:05 AM	10:34 AM	Not Paid
Lehman Brothers Japan	(7,540,327)	09/15/08	6:03 AM	6:09 AM	Not Paid
AIG Intl Inc	(6,707,111)	09/15/08	2:12 PM	4:39 PM	Not Paid
LBCC - A/C Joint Trading	(6,524,412)	09/16/08	6:04 AM	10:15 AM	Not Paid
Std Chartered Bank, Ldn	(6,200,000)	09/17/08	6:05 AM	10:34 AM	Not Paid
LBIE - I/C	(5,500,000)	09/15/08	1:31 PM	1:35 PM	Paid 9/16/2008
ABN Amro/Chicago	(5,117,833)	09/17/08	6:05 AM	10:34 AM	Not Paid
LB Finance SA	(5,000,000)	09/16/08	6:04 AM	10:15 AM	Paid 9/17/2008
Merrill Lynch Captl Srvc	(5,000,000)	09/17/08	6:05 AM	10:33 AM	Not Paid
Merrill Lynch Captl Srvc	(5,000,000)	09/17/08	6:05 AM	10:33 AM	Not Paid
Barclays Ldn/Rubicon	(5,000,000)	09/19/08	6:08 AM	10:12 AM	Not Paid
Barclays Ldn/Rubicon	(5,000,000)	09/19/08	6:08 AM	10:12 AM	Not Paid
LBIE - I/C	(4,901,213)	09/15/08	6:03 AM	6:09 AM	Not Paid
State St Bank & Trust/GS	(4,701,500)	09/17/08	6:05 AM	10:34 AM	Not Paid
LBIE - I/C	(4,596,734)	09/15/08	6:03 AM	6:10 AM	Not Paid
State St Bank & Trust/GS	(4,593,914)	09/17/08	6:05 AM	10:34 AM	Not Paid
Non-GCCM Transaction	(4,510,920)	N/A			Paid 9/19/2008
Non-GCCM Transaction	(4,366,750)	N/A			Paid 9/18/2008
LBIE - I/C	(3,942,343)	09/15/08	9:45 AM	9:50 AM	Not Paid
Cr. Suisse Ldn/GS Emerg	(3,837,665)	09/17/08	6:05 AM	10:34 AM	Not Paid
ABN Amro/Mitsubishi	(3,459,136)	09/16/08	6:04 AM	10:16 AM	Not Paid
Merrill Lynch Ldn	(3,339,375)	09/15/08	6:03 AM	6:11 AM	Not Paid
Fimat Altern. Strategies	(3,113,942)	09/15/08	6:03 AM	6:09 AM	Paid 9/16/2008
Merrill Lynch Ldn	(3,013,125)	09/15/08	6:03 AM	6:11 AM	Not Paid
Merrill Lynch Captl Srvc	(3,000,000)	09/15/08	6:03 AM	6:08 AM	Paid 9/18/2008
LBIE - I/C	(3,000,000)	09/15/08	9:45 AM	9:50 AM	Not Paid
Cr. Suisse Ldn/GS Emerg	(2,812,417)	09/17/08	6:05 AM	10:35 AM	Not Paid

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
LBIE - I/C	(2,787,200)	09/15/08	6:03 AM	6:09 AM	Not Paid
State St Bank & Trust/GS	(2,730,572)	09/17/08	6:05 AM	10:34 AM	Not Paid
LBIE - I/C	(2,700,000)	09/15/08	1:31 PM	1:35 PM	Paid 9/16/2008
BNP Paribas SA Paris	(2,604,502)	09/19/08	12:19 AM	12:55 PM	Not Paid
HSBC Bank Ldn/GS	(2,570,938)	09/17/08	1:05 PM	3:31 PM	Not Paid
Barclays Ldn/Rubicon	(2,500,000)	09/18/08	6:02 AM	9:15 AM	Not Paid
LBIE - I/C	(2,483,023)	09/15/08	6:03 AM	6:08 AM	Not Paid
HSBC Bank Ldn/GS	(2,352,000)	09/17/08	1:13 PM	3:32 PM	Not Paid
RBS Ldn/Man Inv Ltd.	(2,345,562)	09/15/08	6:03 AM	6:08 AM	Paid 9/18/2008
Cr. Suisse Ldn/GS Emerg.	(2,253,867)	09/17/08	6:05 AM	10:34 AM	Not Paid
Citibank NA London	(2,213,750)	09/15/08	6:03 AM	6:11 AM	Paid 9/29/2008
Merrill Lynch Ldn	(2,068,125)	09/16/08	8:11 AM	10:19 AM	Not Paid
JPMC Bank UK	(2,065,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
RBS Ldn/Man Inv Ltd.	(2,006,192)	09/15/08	6:03 AM	6:08 AM	Paid 9/16/2008
Citibank NA London	(2,003,750)	09/15/08	6:03 AM	6:11 AM	Paid 10/2/2008
Cr. Suisse First Boston	(2,000,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
HSBC Bank PLC UK	(2,000,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
LBIE - I/C	(2,000,000)	09/15/08	6:03 AM	6:11 AM	Not Paid
J. Aron & Co.	(2,000,000)	09/15/08	6:03 AM	6:12 AM	Not Paid
Morgan Stanley Cptlgrp	(2,000,000)	09/15/08	5:36 PM	6:19 PM	Paid 9/18/2008
LB Finance SA	(2,000,000)	09/16/08	6:04 AM	10:15 AM	Paid 9/17/2008
LB Comm. Corp. Asia	(1,992,750)	09/15/08	6:03 AM	6:09 AM	Not Paid
LBIE - I/C	(1,982,062)	09/15/08	6:03 AM	6:10 AM	Not Paid
Merrill Lynch Ldn	(1,963,125)	09/16/08	8:11 AM	10:19 AM	Paid 9/18/2008
Citigroup Treasury	(1,801,550)	09/16/08	8:20 AM	10:19 AM	Paid 9/18/2008
LB Comm. Corp. Aisa Ltd.	(1,774,004)	09/16/08	6:04 AM	10:16 AM	Paid 9/17/2008
LBIE	(1,759,486)	09/15/08	6:03 AM	6:09 AM	Paid 9/17/2008
HSBC Bank PLC UK	(1,759,010)	09/15/08	10:55 AM	11:01 AM	Paid 9/16/2008
BAE Systems PLC	(1,756,726)	09/19/08	6:08 AM	10:12 AM	Paid 10/2/2008
Non-GCCM Transaction	(1,756,726)	N/A			Paid 9/19/2008
LBIE - I/C	(1,756,200)	09/15/08	6:03 AM	6:10 AM	Not Paid
LBIE - I/C	(1,755,600)	09/15/08	6:03 AM	6:10 AM	Not Paid
LBIE - I/C	(1,753,100)	09/15/08	6:03 AM	6:10 AM	Not Paid
LBIE - I/C	(1,745,200)	09/15/08	6:03 AM	6:09 AM	Not Paid
LB Special Financing	(1,659,620)	09/15/08	6:17 AM	6:23 AM	Paid 9/16/2008
Cr. Suisse Ldn/GS Emerg.	(1,652,706)	09/17/08	6:05 AM	10:35 AM	Not Paid
UBS AG	(1,529,025)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
HSBC Bank Ldn/GS	(1,526,530)	09/17/08	1:05 PM	3:31 PM	Not Paid
Walt Disney Co.	(1,513,474)	09/16/08	6:04 AM	10:16 AM	Not Paid
LBIE - I/C	(1,508,065)	09/15/08	9:45 AM	9:50 AM	Not Paid
LBIE - I/C	(1,508,065)	09/15/08	9:45 AM	9:50 AM	Not Paid
Deutsche Bank Ldn - DE	(1,493,050)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
Deutsche Bank Ldn - DE	(1,493,050)	09/16/08	8:23 AM	10:19 AM	Paid 9/18/2008

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
JPMC Bank NY	(1,484,348)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Zurcher Kantonalbank	(1,467,208)	09/19/08	6:08 AM	10:12 AM	Not Paid
Std Chartered Bank, Ldn	(1,438,750)	09/16/08	8:17 AM	10:19 AM	Paid 9/16/2008
Deutsche Bank AG Ldn	(1,438,750)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
BWA/the Wm. & Flora	(1,412,037)	09/17/08	6:05 AM	10:35 AM	Not Paid
Merrill Lynch Ldn	(1,411,250)	09/15/08	6:03 AM	6:11 AM	Paid 9/17/2008
Merrill Lynch Ldn	(1,411,250)	09/15/08	6:03 AM	6:11 AM	Paid 9/17/2008
Calyon	(1,395,000)	09/16/08	8:11 AM	10:19 AM	Paid 9/16/2008
LBIE - I/C	(1,394,600)	09/15/08	6:03 AM	6:09 AM	Not Paid
HSBC Bank Ldn/GS	(1,385,000)	09/17/08	1:13 PM	3:32 PM	Not Paid
Calyon	(1,380,000)	09/16/08	8:11 AM	10:19 AM	Paid 9/16/2008
Lux. Trading Finance	(1,360,100)	09/16/08	6:04 AM	10:16 AM	Paid 9/16/2008
BWA - Railpen C1A	(1,358,025)	09/17/08	6:05 AM	10:35 AM	Not Paid
RBS Ldn/Man Inv Ltd.	(1,338,021)	09/15/08	6:03 AM	6:08 AM	Paid 9/16/2008
LBIE - I/C	(1,335,895)	09/15/08	9:45 AM	9:50 AM	Not Paid
Calyon	(1,325,000)	09/16/08	8:11 AM	10:19 AM	Paid 9/16/2008
Calyon	(1,308,750)	09/16/08	8:11 AM	10:19 AM	Paid 9/16/2008
BWA - Railpen C1Z	(1,296,296)	09/17/08	6:05 AM	10:35 AM	Not Paid
JPMC Bank UK	(1,285,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
LBIE - I/C	(1,252,819)	09/15/08	6:03 AM	6:08 AM	Not Paid
RBS London	(1,240,756)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
BWA - Brgwater Pure A	(1,239,637)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
UBS AG	(1,203,675)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
LB Comm. Corp. Aisa Ltd.	(1,200,193)	09/16/08	6:04 AM	10:16 AM	Paid 9/17/2008
JPMC Bank UK	(1,200,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
State St Bank & Trust/GS	(1,191,288)	09/17/08	6:05 AM	10:34 AM	Not Paid
Cr. Suisse Ldn/GS Emerg	(1,176,000)	09/17/08	6:05 AM	10:34 AM	Not Paid
HSBC Bank Ldn/GS	(1,176,000)	09/17/08	1:13 PM	3:32 PM	Not Paid
HSBC Bank Ldn/GS	(1,176,000)	09/17/08	1:13 PM	3:32 PM	Not Paid
Cr. Suisse Ldn/GS Emerg	(1,175,000)	09/17/08	6:05 AM	10:34 AM	Not Paid
JPMC Bank UK	(1,158,750)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
DBS Bank Ltd	(1,155,719)	09/15/08	6:03 AM	6:10 AM	Paid 9/16/2008
BWA - Teamster A1A	(1,149,691)	09/17/08	6:05 AM	10:35 AM	Not Paid
BWA / TFL Pension Fund	(1,149,012)	09/17/08	6:05 AM	10:35 AM	Not Paid
HSBC Bank PLC UK	(1,141,875)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
Phillip Morris Finance SA	(1,120,000)	09/17/08	9:42 AM	12:00 PM	Paid 9/29/2008
UBS AG	(1,071,000)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
LBIE - I/C	(1,060,004)	09/15/08	9:45 AM	9:50 AM	Not Paid
LB Comm. Corp. Asia	(1,041,667)	09/15/08	6:03 AM	6:09 AM	Paid 9/17/2008
Amercian Express Bank Ltd Ldn	(1,000,000)	09/15/08	6:03 AM	6:08 AM	Paid 9/16/2008
LBIE - I/C	(1,000,000)	09/15/08	9:45 AM	9:50 AM	Not Paid
JPMC Ldn/Brevan Howard	(990,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
LBIE - I/C	(978,000)	09/15/08	6:03 AM	6:08 AM	Not Paid

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
BWA - Hesta	(931,840)	09/17/08	8:17 AM	10:36 AM	Not Paid
Merrill Lynch Intl/GS	(911,565)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BNP Paribas SA Paris	(911,250)	09/16/08	8:17 AM	10:19 AM	Paid 9/16/2008
Merrill Lynch Intl Bank	(895,000)	09/16/08	8:17 AM	10:19 AM	Paid 9/17/2008
LBIE - I/C	(893,017)	09/15/08	6:03 AM	6:10 AM	Not Paid
JPMC Bank UK	(848,750)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Banca Delle Marche Ancona	(848,280)	09/16/08	6:04 AM	10:16 AM	Paid 9/16/2008
Merrill Lynch Ldn	(847,500)	09/15/08	6:03 AM	6:11 AM	Paid 9/17/2008
Banca Delle Marche Ancona	(846,300)	09/16/08	6:04 AM	10:16 AM	Paid 9/16/2008
Morgan Stanley Cptlgrp	(842,444)	09/19/08	9:31 AM	11:22 AM	Paid 9/19/2008
Barclays Bank PLC	(841,413)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
RBS Ldn/Man Inv Ltd.	(823,463)	09/15/08	6:03 AM	6:08 AM	Paid 9/16/2008
Merrill Lynch Ldn	(817,500)	09/16/08	8:11 AM	10:19 AM	Paid 9/17/2008
RBS London	(810,713)	09/16/08	8:11 AM	10:19 AM	Paid 9/16/2008
Merrill Lynch Ldn	(786,250)	09/15/08	6:03 AM	6:11 AM	Paid 9/17/2008
LBIE - I/C	(754,033)	09/15/08	9:45 AM	9:50 AM	Not Paid
Barclays Bank PLC	(750,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
JPMC Bank UK	(725,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Barclays Bank Ldn/Julius Baer	(718,970)	09/17/08	10:11 AM	12:00 PM	Paid 9/19/2008
UBS AG	(714,225)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
RBS London	(714,188)	09/16/08	8:11 AM	10:19 AM	Paid 9/16/2008
Cr. Suisse Ldn/GS Emerg	(712,834)	09/17/08	6:05 AM	10:35 AM	Paid 9/19/2008
Deutsche Bank AG Ldn	(706,250)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
State St Bank & Trust/GS	(702,009)	09/17/08	6:05 AM	10:34 AM	Paid 9/19/2008
LBIE - I/C	(698,800)	09/15/08	6:03 AM	6:08 AM	Not Paid
LBIE - I/C	(698,200)	09/15/08	6:03 AM	6:09 AM	Not Paid
LBIE - I/C	(697,250)	09/15/08	6:03 AM	6:09 AM	Not Paid
Cr. Suisse Ldn/GS Emerg	(693,000)	09/17/08	6:05 AM	10:34 AM	Paid 9/19/2008
HSBC Bank Ldn/GS	(693,000)	09/17/08	1:13 PM	3:32 PM	Paid 9/19/2008
HSBC Bank Ldn/GS	(692,500)	09/17/08	1:13 PM	3:32 PM	Paid 9/19/2008
Cr. Suisse Ldn/GS Emerg	(691,000)	09/17/08	6:05 AM	10:35 AM	Paid 9/19/2008
ABN Amro/GS	(674,347)	09/17/08	6:05 AM	10:34 AM	Paid 9/19/2008
Cr. Suisse Ldn/GS Emerg	(673,030)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Calyon	(668,775)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Barclays Bank PLC	(668,250)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Deutsche Bank AG Ldn	(664,500)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
HSBC Bank PLC UK	(657,750)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
Calyon	(624,375)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Citibank Ldn/Elk River	(623,750)	09/16/08	8:11 AM	10:19 AM	Paid 9/16/2008
Barclays Bank PLC	(618,750)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Deutsche Bank AG Ldn	(617,431)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
BA LAS Brgwater	(598,025)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(596,127)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
BNP Paribas SA Paris	(579,375)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
HSBC Bank PLC UK	(574,875)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
Deutsche Bank Ldn/SAXO	(560,000)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(557,224)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
LBIE - I/C	(550,000)	09/15/08	6:03 AM	6:10 AM	Not Paid
LB Comm. Corp. Aisa Ltd.	(548,940)	09/15/08	6:03 AM	6:10 AM	Paid 9/16/2008
Deutsche Bank AG Ldn	(542,500)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
Merril Lynch Intl/GS	(536,078)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Morgan Stanley Cptlgrp	(521,250)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
LBIE - I/C	(508,221)	09/15/08	6:03 AM	6:08 AM	Not Paid
Morgan Stanley Cptlgrp	(505,125)	09/15/08	5:36 PM	6:19 PM	Paid 9/16/2008
HSBC Bank Ldn/GS	(502,230)	09/17/08	1:22 PM	3:32 PM	Paid 9/19/2008
Morgan Stanley Cptlgrp	(501,875)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
LBIE - I/C	(500,000)	09/15/08	6:03 AM	6:11 AM	Not Paid
Credit Suisse First Boston	(496,500)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Deutsche Bank AG Ldn	(494,000)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
LBIE - I/C	(490,121)	09/15/08	9:45 AM	9:50 AM	Not Paid
KBC Bank NV	(489,750)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
KBC Bank NV	(489,750)	09/15/08	6:03 AM	6:11 AM	Paid 9/16/2008
Cr. Suisse Ldn/GS Emerg.	(472,610)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
Morgan Stanley Cptlgrp	(468,750)	09/15/08	5:36 PM	6:19 PM	Paid 9/16/2008
Banca Poploare Dell	(465,000)	09/15/08	6:03 AM	6:10 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(463,063)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
LBIE - I/C	(463,000)	09/15/08	9:45 AM	9:50 AM	Not Paid
Banco De Credito	(457,158)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
JPMC Bank UK	(455,500)	09/15/08	6:03 AM	6:12 AM	Paid 9/16/2008
LBIE - I/C	(452,420)	09/15/08	6:03 AM	6:10 AM	Not Paid
ABN Amro/GS	(447,092)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
J. Aron & Co.	(436,875)	09/15/08	6:03 AM	6:12 AM	Paid 9/19/2008
BWA - SF C&C - ERS	(432,099)	09/17/08	8:17 AM	10:36 AM	Paid 9/17/2008
HSBC Bank Ldn/GS	(431,760)	09/17/08	12:59 AM	3:31 PM	Paid 9/19/2008
Bank of New York NY	(422,800)	09/15/08	6:03 AM	6:11 AM	Paid 9/19/2008
HSBC Bank Ldn/GS	(421,480)	09/17/08	1:08 PM	3:32 PM	Paid 9/19/2008
RBS Ldn/Man Inv Ltd.	(415,320)	09/15/08	6:03 AM	6:08 AM	Paid 9/16/2008
HOTSPOT FXR LLC	(409,979)	09/19/08	4:44 PM	6:07 PM	Not Paid
J. Aron & Co.	(407,500)	09/15/08	6:03 AM	6:12 AM	Paid 9/17/2008
Deutsche Bank AG Ldn	(405,000)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
BWA - RTC OF CAD	(403,538)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
BA Social - CA Edison	(401,640)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
Cr. Suisse Ldn/GS Emerg.	(399,462)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(399,352)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
LBIE - I/C	(399,000)	09/15/08	6:03 AM	6:08 AM	Not Paid
BWA - Raytheon Pension	(393,519)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
Cr. Suisse Ldn/GS Emerg.	(368,324)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
JPMC Bank UK	(361,500)	09/16/08	8:26 AM	10:19 AM	Paid 9/16/2008
BA Vrail C1A	(359,986)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
LBIE - I/C	(349,250)	09/15/08	6:03 AM	6:09 AM	Not Paid
LBIE - I/C	(348,475)	09/15/08	6:03 AM	6:09 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(341,737)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Bank of America NY	(341,325)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
BNP Paribas SA Paris	(335,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
BWA - UNISYS Pension	(331,790)	09/17/08	8:17 AM	10:36 AM	Paid 9/17/2008
RBS Ldn/Man Inv Ltd.	(328,034)	09/15/08	6:03 AM	6:08 AM	Paid 9/15/2008
Barclays Bank Ldn/DeShaw	(327,700)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
Barclays Bank Ldn/DeShaw	(327,700)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
Morgan Stanley Cptlgrp	(327,034)	09/15/08	5:36 PM	6:19 PM	Paid 9/16/2008
LBIE - I/C	(326,250)	09/15/08	6:03 AM	6:08 AM	Paid 9/15/2008
Bank of America NY	(316,350)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
HSBC Bank Ldn/GS	(311,610)	09/17/08	1:02 PM	3:31 PM	Paid 9/17/2008
Bank of America, FX Dept	(308,952)	09/15/08	12:27 AM	12:33 PM	Paid 9/15/2008
HSBC Bank Ldn/GS	(298,071)	09/17/08	1:22 PM	3:32 PM	Paid 9/19/2008
ABN Amro/Mitsubishi	(293,298)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
HSBC Bank Ldn/GS	(293,280)	09/17/08	1:08 PM	3:32 PM	Paid 9/19/2008
UBS AG	(291,250)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
LBIE - I/C	(278,960)	09/15/08	6:03 AM	6:10 AM	Paid 9/15/2008
Deutsche Bank AG Ldn	(277,700)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
Deutsche Bank AG Ldn	(272,500)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
BWA - Leland Stanford JC	(267,924)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BWA - Colleges of AA&T Pensic	(261,368)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
J. Aron & Co.	(251,250)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
Lux. Trading Finance	(250,900)	09/16/08	9:01 AM	10:54 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(250,280)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Barclays Bank PLC	(248,960)	09/15/08	9:48 AM	9:53 AM	Paid 9/15/2008
LB Comm. Corp. Aisa Ltd.	(222,243)	09/16/08	6:04 AM	10:16 AM	Paid 9/16/2008
Barclays Bank PLC	(217,125)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
Cr. Suisse Ldn/GS Emerg.	(216,848)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
State St Bank & Trust/GS	(216,200)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
LB Comm. Corp. Aisa Ltd.	(212,787)	09/16/08	6:04 AM	10:15 AM	Paid 9/16/2008
BWA - Queensland	(211,858)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
Barclays Bank PLC	(205,875)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
BA - EDS Retirement	(203,310)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
Deutsche Bank Ldn/SAXO	(192,750)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
LB Comm. Corp. Aisa Ltd.	(187,246)	09/16/08	6:04 AM	10:16 AM	Paid 9/16/2008
UBS AG	(184,188)	09/15/08	6:11 AM	6:17 AM	Paid 9/15/2008
J. Aron & Co.	(184,000)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(180,613)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
ABN Amro/Mitsubishi	(176,662)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
UBS AG	(175,500)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
LBIE - I/C	(175,200)	09/15/08	6:03 AM	6:09 AM	Paid 9/15/2008
Barclays Bank PLC	(167,356)	09/18/08	6:17 AM	9:15 AM	Paid 9/19/2008
ABN Amro/Mitsubishi	(161,261)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(161,261)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(161,261)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Deutsche Bank AG Ldn	(160,500)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
LBCC Asia Ltd	(159,920)	09/15/08	6:03 AM	6:09 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(150,293)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
HSBC Bank PLC UK	(150,000)	09/16/08	8:20 AM	10:19 AM	Paid 9/16/2008
Citibank NA London	(150,000)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(149,539)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(145,092)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
LBIE - I/C	(139,790)	09/15/08	6:03 AM	6:10 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(134,909)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(133,416)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(131,757)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
J. Aron & Co.	(131,250)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
J. Aron & Co.	(131,250)	09/16/08	8:23 AM	10:19 AM	Paid 9/16/2008
BWA-Exel Pensions C1A	(130,848)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
State St Bank & Trust/GS	(126,224)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(123,799)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
Barclays Bank PLC	(119,000)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
Bank Julius Baer Und Co.	(117,000)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
Societe Generale Paris	(111,250)	09/16/08	8:14 AM	10:19 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(110,929)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
State Street Bank & TR Boston	(110,250)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(110,003)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
BA Host/Plus Pty Ltd	(108,025)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
State Street Bank & TR Boston	(107,250)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(105,311)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(105,311)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(105,309)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(105,309)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Credit Suisse First Boston	(95,500)	09/16/08	8:17 AM	10:19 AM	Paid 9/16/2008
LB Comm. Corp. Aisa Ltd.	(94,204)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(88,872)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Barclays Ldn/Rubicon	(86,146)	09/15/08	9:48 AM	9:53 AM	Paid 9/15/2008
RBS Ldn/Man Inv Ltd.	(83,426)	09/15/08	6:03 AM	6:08 AM	Paid 9/15/2008
RBS Ldn/Man Inv Ltd.	(83,384)	09/15/08	6:03 AM	6:08 AM	Paid 9/15/2008
RBS Ldn/Man Inv Ltd.	(83,186)	09/15/08	6:03 AM	6:08 AM	Paid 9/15/2008
RBS Ldn/Man Inv Ltd.	(83,146)	09/15/08	6:03 AM	6:08 AM	Paid 9/15/2008

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
Citibank Ldn/Lyxor-Julius Baer	(80,000)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
UBS AG	(78,750)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
UBS AG	(78,750)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
Barclays Bank Ldn/GS Emer	(77,994)	09/15/08	9:48 AM	9:53 AM	Paid 9/15/2008
BNP Paribas SA Paris	(76,500)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
RBS-Lily Pond	(76,295)	09/15/08	6:03 AM	6:11 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(73,880)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(70,338)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Citibank Ldn/Putnam	(69,433)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(64,368)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(63,188)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Merrill Lynch Captl Srvc	(57,000)	09/16/08	8:17 AM	10:19 AM	Paid 9/16/2008
LB Comm. Corp. Aisa Ltd.	(56,815)	09/15/08	6:03 AM	6:09 AM	Paid 9/15/2008
Morgan Stanley Cptlgrp	(52,500)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
Morgan Stanley Cptlgrp	(52,500)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(51,459)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(48,867)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
Bridgewater 161 AGL Separate	(48,826)	09/17/08	8:17 AM	10:36 AM	Paid 9/17/2008
DBS Bank Ltd	(48,750)	09/16/08	8:17 AM	10:19 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(48,427)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BA - Loews	(41,217)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
BWA - Bell Atlantic	(41,033)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
Unidentified	(40,260)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(40,189)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(38,034)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(35,024)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
HSBC Bank USA	(33,740)	09/18/08	8:54 AM	10:46 AM	Paid 9/19/2008
State St Bank & Trust/GS	(33,000)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(32,329)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
BWA- Canapen B	(32,206)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BWA - Regents of UM ichigan	(31,975)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(30,968)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(29,818)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(29,439)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BA - EDS Retirement	(28,353)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
HSBC Bank USA/Lily Pond	(22,950)	09/16/08	8:29 AM	10:19 AM	Paid 9/16/2008
ABN Amro/Mitsubishi	(22,390)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BA - Daimler Chrysler	(21,532)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
RBS Ldn/Gelber	(21,233)	09/16/08	8:17 AM	10:19 AM	Paid 9/16/2008
Citibank NA London	(21,000)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
PNC Bank NA	(20,927)	09/15/08	6:03 AM	6:10 AM	Paid 9/15/2008
BWA-TVA A1A	(20,859)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
State St Bank & Trust/GS	(19,000)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
ABN Amro/Mitsubishi	(18,891)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(18,454)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(18,188)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(17,771)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(16,463)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(15,772)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(13,960)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(13,886)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BWA - TVARS LLC	(13,746)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(11,710)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(11,706)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(10,935)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
JPMC Bank UK	(10,500)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
BA - Daimler Chrysler Canada	(9,732)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BWA Completed A1A	(9,679)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(9,619)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(9,614)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
BWA - BAC	(9,520)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(9,208)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(9,067)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(8,878)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(8,720)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BWA - Pension Reserves A/C	(7,979)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BWA - ND - B2A	(7,745)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
Dresdner Bank AG, Ffurt	(7,582)	09/15/08	7:48 AM	7:54 AM	Paid 9/15/2008
Citibank NY-Victory Master	(7,500)	09/16/08	8:20 AM	10:19 AM	Paid 9/16/2008
BA - Daimler Chrysler	(7,458)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(6,988)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(6,829)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BWA - Compass LLC	(6,232)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BA Bellsouth Corporation	(6,172)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BA ND B1A	(6,089)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
RBS Ldn/Man Inv Ltd.	(5,873)	09/15/08	6:03 AM	6:09 AM	Paid 9/15/2008
BWA / Abu Dhabi Inv	(5,821)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(5,668)	09/17/08	6:05 AM	10:35 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(4,963)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BWA - Syngenta Pension	(4,918)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BWA - Bayer Group Pension	(4,563)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
PNC Bank NA	(4,188)	09/15/08	1:25 PM	1:32 PM	Paid 9/15/2008
PNC Bank NA	(4,185)	09/15/08	6:03 AM	6:10 AM	Paid 9/15/2008
ABN Amro/Mitsubishi	(4,036)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008
BWA - F&P Retirement - L.A.	(3,357)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
ABN Amro/Mitsubishi	(3,132)	09/17/08	6:05 AM	10:34 AM	Paid 9/17/2008

Party (a)	Amount (USD) (b)	RISC Payment Message Date (b)	RISC Created Payment Message (EST) (b)	GCCM Released Payment Instruction to Citi (EST) (b)	Result (c)
BA - Van Leer Group	(2,739)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
BWA - Raytheon Pension - 4150	(2,571)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
UBS AG	(2,552)	09/16/08	10:25 AM	2:59 PM	Paid 9/16/2008
BWA - United Tech Retirement	(1,734)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
Citibank NY-Victory Master	(1,470)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
BWA - BAC	(1,337)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
Citibank NY-Victory Master	(1,115)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
Barclays Bank PLC	(983)	09/17/08	10:08 AM	12:00 PM	Paid 9/17/2008
Citibank NY-Victory Master	(450)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
BA - City of Zurich Pension	(309)	09/17/08	6:05 AM	10:36 AM	Paid 9/17/2008
Citibank NY-Victory Master	(220)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
Citibank NY-Victory Master	(182)	09/16/08	5:43 PM	6:10 PM	Paid 9/16/2008
Citibank NY-Victory Master	(10)	09/15/08	6:03 AM	6:12 AM	Paid 9/15/2008
Citibank NY-Victory Master	(10)	09/16/08	8:20 AM	10:19 AM	Paid 9/16/2008

Notes:

(a) Source: RISC Monthly Statements [LBEX-LL 3357412 - LBEX-LL 3357674], [LBEX-LL 3371070 - LBEX-LL 3371355], [LBEX-LL 3396213 - LBEX-LL 3396252].

(b) Source: GCCM Data Extraction [LBEX-BARGCM 010374 - LBEX-BARGCM 010395].

(c) Source: Debtor Bank Statement Data [LBEX-AM 5642100 - LBEX-AM 5642389].

Table 2: Expected LBCC Receipts from FX Counterparties

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
LB Aisa Holdings Ltd (019)	214,541,832	09/16/08	6:04 AM	10:15 AM	Not Received
LB Aisa Holdings Ltd (019)	205,213,926	09/16/08	6:04 AM	10:15 AM	Not Received
LB Aisa Holdings Ltd (019)	186,558,115	09/16/08	6:04 AM	10:15 AM	Not Received
LB Aisa Holdings Ltd (019)	167,902,303	09/16/08	6:04 AM	10:15 AM	Not Received
LB Aisa Holdings Ltd (019)	158,574,398	09/16/08	6:04 AM	10:15 AM	Not Received
LB Aisa Holdings Ltd (019)	149,239,531	09/16/08	6:04 AM	10:15 AM	Not Received
LB Aisa Holdings Ltd (019)	143,514,000	09/15/08	6:03 AM	6:09 AM	Not Received
LB Aisa Holdings Ltd (019)	130,584,590	09/16/08	6:04 AM	10:15 AM	Not Received
Calyon	80,575,560	09/18/08	10:57 AM	2:12 PM	Not Received
LB Special Financing	73,400,192	09/15/08	6:17 AM	6:23 AM	Not Received
Bear Stearns FOREX	58,744,908	09/15/08	6:03 AM	6:11 AM	Not Received
Caceis Bank Lux/CAAM	57,679,466	09/15/08	6:03 AM	6:09 AM	Not Received
LBIE - I/C	50,695,000	09/15/08	6:03 AM	6:08 AM	Received 9/15/2008
Barclays Bank PLC	50,000,000	09/15/08	6:03 AM	6:11 AM	Not Received
LB Finance SA	50,000,000	09/16/08	6:04 AM	10:15 AM	Not Received
Barclays Ldn/Rubicon	39,563,390	09/18/08	6:02 AM	9:15 AM	Not Received
LB Aisa Holdings Ltd (019)	36,032,150	09/15/08	6:03 AM	6:10 AM	Not Received
Morgan Stanley Cptlgrp	34,787,500	09/15/08	6:03 AM	6:11 AM	Not Received
UBS AG	32,074,238	09/15/08	10:49 AM	10:55 AM	Not Received
LBIE - I/C	28,463,681	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
Barclays Ldn/Rubicon	27,327,601	09/18/08	6:02 AM	9:15 AM	Not Received
LB Aisa Holdings Ltd (019)	26,195,200	09/16/08	6:04 AM	10:15 AM	Not Received
JPMC Bank UK	24,808,114	09/15/08	10:52 AM	10:58 AM	Not Received
Commerzbank AG Ffurt	22,312,500	09/15/08	6:03 AM	6:10 AM	Not Received
La Caixa Madrid	21,885,000	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
HSBC Bank PLC UK	20,650,000	09/15/08	6:03 AM	6:09 AM	Not Received
LBIE - I/C	20,637,081	09/15/08	6:03 AM	6:09 AM	Not Received
ABN Amro/Chicago	20,451,099	09/17/08	6:05 AM	10:34 AM	Not Received
Bank of America NY	20,000,000	09/19/08	6:08 AM	10:12 AM	Not Received
LBIE - I/C	16,360,601	09/15/08	6:03 AM	6:08 AM	Not Received
LBIE - I/C	16,277,129	09/15/08	6:03 AM	6:08 AM	Not Received
Bank of New York NY	15,587,040	09/15/08	9:48 AM	9:53 AM	Not Received
HSBC Bank PLC UK	15,060,000	09/15/08	10:52 AM	10:58 AM	Not Received
TD Bank - Toronto	15,000,000	09/15/08	6:03 AM	6:11 AM	Received 9/16/2008
LB Finance SA	15,000,000	09/16/08	6:04 AM	10:15 AM	Not Received
LB Finance SA	15,000,000	09/16/08	6:04 AM	10:15 AM	Not Received

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
LB Comm. Corp. Asia	13,205,115	09/15/08	6:03 AM	6:09 AM	Not Received
AIG Intl Inc, FX for LBCC	12,000,000	09/16/08	4:53 PM	5:16 PM	Received 9/17/2008
LBIE - I/C	11,124,000	09/15/08	6:03 AM	6:09 AM	Received 9/17/2008
Barclays/Ellington - 3442	9,450,000	09/15/08	6:03 AM	6:10 AM	Not Received
LB SEC Asia Ltd (130)	9,265,497	09/17/08	6:05 AM	10:35 AM	Not Received
Merrill Lynch Ldn	9,000,000	09/17/08	6:05 AM	10:35 AM	Not Received
Bank Julius Baer Und Co.	8,700,000	09/19/08	6:08 AM	10:12 AM	Not Received
UBS AG	8,212,365	09/15/08	10:49 AM	10:55 AM	Not Received
LBIE - I/C	8,180,301	09/15/08	6:03 AM	6:08 AM	Not Received
Deutsche Bank AG Ldn	7,460,630	09/15/08	6:03 AM	6:09 AM	Not Received
Ersel Sim SPA	7,000,000	09/19/08	6:08 AM	10:12 AM	Not Received
Merrill Lynch Ldn	6,500,000	09/16/08	6:04 AM	10:15 AM	Not Received
BWA - Pure Alpha - A2a	6,212,393	09/17/08	6:05 AM	10:36 AM	Not Received
RBS Ldn/Peregrine	5,484,988	09/15/08	6:03 AM	6:11 AM	Not Received
Unidentified	5,000,000	09/15/08	6:03 AM	6:11 AM	Not Received
Unidentified	5,000,000	09/16/08	6:04 AM	10:15 AM	Not Received
Unidentified	5,000,000	09/19/08	6:08 AM	10:12 AM	Not Received
UBS AG	4,906,843	09/19/08	12:28 AM	4:06 PM	Not Received
Barclays Ldn/Rubicon	4,851,363	09/19/08	6:08 AM	10:12 AM	Not Received
Bayerische Hypo0UND Vereins	4,800,000	09/15/08	6:03 AM	6:08 AM	Not Received
J. Aron & Co.	4,135,853	09/15/08	6:03 AM	6:11 AM	Not Received
Deutsche Bank AG Ldn	4,135,853	09/15/08	6:03 AM	6:12 AM	Not Received
Citigroup Treasury	4,086,550	09/16/08	8:20 AM	10:19 AM	Not Received
HSBC Bank Ldn/GS	3,780,000	09/17/08	1:13 PM	3:32 PM	Not Received
ABN Amro/Mitsubishi	3,436,931	09/16/08	6:04 AM	10:16 AM	Not Received
Deutsche Bank AG Ldn	3,074,000	09/15/08	6:03 AM	6:12 AM	Not Received
Unidentified	3,000,000	09/15/08	6:03 AM	6:08 AM	Not Available
Unidentified	3,000,000	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
Unidentified	3,000,000	09/18/08	6:02 AM	9:15 AM	Received 9/18/2008
BA BPATC, Pure Alpha	2,728,017	09/17/08	6:05 AM	10:36 AM	Not Received
LBIE - I/C	2,589,185	09/15/08	6:03 AM	6:10 AM	Not Received
State St Bank & Trust/GS	2,547,232	09/17/08	6:05 AM	10:34 AM	Not Received
HSBC Bank Ldn/GS	2,534,000	09/17/08	1:13 PM	3:32 PM	Not Received
State St Bank & Trust/GS	2,530,735	09/17/08	6:05 AM	10:35 AM	Not Received
Barclays Ldn/Rubicon	2,500,000	09/18/08	6:02 AM	9:15 AM	Not Received
Barclays Bank PLC	2,481,250	09/15/08	10:52 AM	10:58 AM	Not Received
HSBC Bank Ldn/GS	2,477,217	09/17/08	1:13 PM	3:32 PM	Not Received
HSBC Bank Ldn/GS	2,352,000	09/17/08	1:08 PM	3:32 PM	Not Received
Citibank NA London	2,339,750	09/15/08	6:03 AM	6:11 AM	Not Received
Credit Suisse First Boston	2,314,647	09/16/08	6:04 AM	10:15 AM	Not Received
Barclays Bank PLC	2,233,750	09/15/08	6:03 AM	6:11 AM	Not Received
HSBC Bank Ldn/GS	2,220,000	09/17/08	1:13 PM	3:32 PM	Not Received
Calyon	2,213,750	09/15/08	6:03 AM	6:11 AM	Not Received

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
Deutsche Bank AG Ldn	2,198,750	09/16/08	8:23 AM	10:19 AM	Not Received
RBS Ldn/Man Inv Ltd.	2,167,021	09/15/08	6:03 AM	6:08 AM	Not Received
BWA - Pure Alpha - Euro	2,156,456	09/17/08	6:05 AM	10:36 AM	Not Received
UBS AG	2,145,900	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NA London	2,119,250	09/15/08	6:03 AM	6:11 AM	Not Received
LB Finance SA	2,068,662	09/15/08	6:03 AM	6:09 AM	Not Received
Barclays Bank PLC	2,021,250	09/15/08	6:03 AM	6:11 AM	Not Received
Calyon	2,007,500	09/15/08	6:03 AM	6:11 AM	Not Received
Deutsche Bank AG Ldn	1,991,250	09/16/08	8:23 AM	10:19 AM	Not Received
Merrill Lynch Ldn	1,905,000	09/16/08	8:11 AM	10:19 AM	Not Received
BWA-Exel Pensions C1A	1,889,081	09/17/08	6:05 AM	10:35 AM	Not Received
UBS AG	1,852,470	09/15/08	6:03 AM	6:12 AM	Not Received
Dresdner Bank AG, Ffurt	1,851,718	09/16/08	2:59 PM	5:16 PM	Not Received
Deutsche Bank AG Ldn	1,841,250	09/16/08	8:23 AM	10:19 AM	Not Received
LBIE - I/C	1,820,000	09/15/08	6:03 AM	6:08 AM	Received 9/15/2008
LBIE - I/C	1,819,103	09/15/08	6:03 AM	6:10 AM	Not Received
Deutsche Bank AG Ldn	1,721,250	09/16/08	8:23 AM	10:19 AM	Not Received
RBS Ldn/Man Inv Ltd.	1,667,356	09/15/08	6:03 AM	6:08 AM	Not Received
UBS AG	1,638,900	09/15/08	6:03 AM	6:12 AM	Not Received
LBIE - I/C	1,585,977	09/15/08	6:03 AM	6:08 AM	Not Received
LBIE - I/C	1,555,000	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
Citibank NA London	1,554,375	09/16/08	8:20 AM	10:19 AM	Received 9/16/2008
State St Bank & Trust/GS	1,528,000	09/17/08	6:05 AM	10:35 AM	Not Received
State St Bank & Trust/GS	1,511,706	09/17/08	6:05 AM	10:34 AM	Not Received
HSBC Bank Ldn/GS	1,504,000	09/17/08	1:13 PM	3:32 PM	Not Received
State St Bank & Trust/GS	1,497,890	09/17/08	6:05 AM	10:35 AM	Not Received
Citibank NA London	1,494,375	09/16/08	8:20 AM	10:19 AM	Received 9/16/2008
HSBC Bank Ldn/GS	1,466,214	09/17/08	1:13 PM	3:32 PM	Not Received
RBS London	1,400,000	09/16/08	8:11 AM	10:19 AM	Not Received
LBIE - I/C	1,396,400	09/15/08	6:03 AM	6:08 AM	Received 9/15/2008
LBIE - I/C	1,393,700	09/15/08	6:03 AM	6:08 AM	Not Received
HSBC Bank Ldn/GS	1,385,000	09/17/08	1:08 PM	3:32 PM	Not Received
HSBC Bank Ldn/GS	1,364,979	09/17/08	1:13 PM	3:32 PM	Not Received
Bank Julius Baer Und Co.	1,350,000	09/15/08	6:03 AM	6:08 AM	Received 9/15/2008
RBS Ldn/Man Inv Ltd.	1,336,646	09/15/08	6:03 AM	6:08 AM	Not Received
Commerzbank AG Ffurt	1,281,000	09/15/08	6:03 AM	6:11 AM	Not Received
Commerzbank AG Ffurt	1,281,000	09/15/08	6:03 AM	6:11 AM	Not Received
State St Bank & Trust/GS	1,272,068	09/17/08	6:05 AM	10:34 AM	Not Received
LBIE - I/C	1,255,320	09/15/08	6:03 AM	6:10 AM	Not Received
LBIE - I/C	1,254,060	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
ABN Amro/Mitsubishi	1,208,518	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Pure Alpha - A2a	1,180,042	09/17/08	6:05 AM	10:36 AM	Not Received
Bank of America NY	1,175,000	09/16/08	8:17 AM	10:19 AM	Not Received
State St Bank & Trust/GS	1,173,324	09/17/08	6:05 AM	10:35 AM	Not Received
JPMC NY /Koch Global	1,169,799	09/15/08	6:03 AM	6:11 AM	Not Received
LBIE - I/C	1,168,614	09/15/08	6:03 AM	6:10 AM	Not Received

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
Bank of America NY	1,126,875	09/15/08	6:03 AM	6:11 AM	Not Received
Citibank Ldn/Elk River	1,121,200	09/16/08	8:11 AM	10:19 AM	Not Received
Citibank Ldn/Elk River	1,106,250	09/16/08	8:11 AM	10:19 AM	Not Received
Credit Suisse First Boston	1,100,000	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
Merrill Lynch Ldn	1,064,700	09/16/08	8:11 AM	10:19 AM	Not Received
Credit Suisse First Boston	1,052,500	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
Bank of America NY	1,022,500	09/15/08	6:03 AM	6:11 AM	Not Received
Unidentified	1,000,000	09/15/08	6:03 AM	6:11 AM	Not Available
UBS AG	988,200	09/15/08	6:03 AM	6:12 AM	Not Received
Quantum Patners LDC 988	975,264	09/18/08	8:48 AM	10:46 AM	Not Received
Banca Delle Marche Ancona	973,210	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
Barclays Bank PLC	950,313	09/16/08	8:11 AM	10:19 AM	Not Received
Barclays Bank PLC	950,313	09/16/08	8:11 AM	10:19 AM	Not Received
JPMC Bank UK	943,000	09/15/08	6:03 AM	6:11 AM	Not Received
JPMC Bank UK	931,000	09/15/08	6:03 AM	6:11 AM	Not Received
BWA - Brgwater Pure A	929,076	09/17/08	6:05 AM	10:35 AM	Not Received
BA Bellsouth Corporation	923,876	09/17/08	6:05 AM	10:35 AM	Not Received
HSBC Bank Ldn/GS	904,982	09/17/08	1:13 PM	3:32 PM	Not Received
LBSF	899,771	09/15/08	6:20 AM	6:26 AM	Not Received
State St Bank & Trust/GS	899,000	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	885,853	09/17/08	6:05 AM	10:34 AM	Not Received
Bank of New York NY	833,750	09/15/08	6:03 AM	6:11 AM	Not Received
JPMC Bank UK	833,438	09/16/08	8:26 AM	10:19 AM	Not Received
JPMC Bank UK	833,438	09/16/08	8:26 AM	10:19 AM	Not Received
Deutsche Bank Ldn - DE	786,000	09/16/08	8:23 AM	10:19 AM	Not Received
Deutsche Bank Ldn - DE	786,000	09/16/08	8:23 AM	10:19 AM	Not Received
JPMC Bank UK	783,750	09/16/08	8:26 AM	10:19 AM	Not Received
Bank of New York NY	776,875	09/15/08	6:03 AM	6:11 AM	Not Received
State St Bank & Trust/GS	755,008	09/17/08	6:05 AM	10:34 AM	Not Received
RBS Ldn/Man Inv Ltd.	750,373	09/15/08	6:03 AM	6:08 AM	Not Received
JPMC Bank UK	742,500	09/16/08	8:26 AM	10:19 AM	Not Received
J. Aron & Co.	725,000	09/15/08	6:03 AM	6:12 AM	Not Received
Calyon	722,400	09/16/08	8:11 AM	10:19 AM	Not Received
Calyon	705,600	09/16/08	8:11 AM	10:19 AM	Not Received
JP Morgan Fleming Asset Mgmt	705,599	09/17/08	6:05 AM	10:34 AM	Not Received
LBIE - I/C	700,000	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
LBIE - I/C	698,900	09/15/08	6:03 AM	6:08 AM	Received 9/15/2008
LBIE - I/C	698,200	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
LBIE - I/C	697,350	09/15/08	6:03 AM	6:09 AM	Not Received
LBIE - I/C	697,200	09/15/08	6:03 AM	6:09 AM	Not Received
LBIE - I/C	696,250	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
State St Bank & Trust/GS	690,450	09/17/08	6:05 AM	10:35 AM	Not Received
Barclays Bank Ldn/DeShaw	683,200	09/15/08	6:03 AM	6:12 AM	Not Received
Barclays Bank Ldn/DeShaw	683,200	09/15/08	6:03 AM	6:12 AM	Not Received
Advanced Micro Devices	682,220	09/18/08	6:02 AM	9:15 AM	Received 9/18/2008
LBIE - I/C	660,091	09/15/08	6:03 AM	6:10 AM	Received 9/18/2008

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
Barclays Ldn/Leveraged Ltd	644,183	09/17/08	10:14 AM	12:00 PM	Not Received
JPMC Bank UK	636,350	09/15/08	6:03 AM	6:11 AM	Not Received
Deutsche Bank AG Ldn	635,250	09/16/08	8:23 AM	10:19 AM	Not Received
Merrill Lynch Ldn	629,750	09/15/08	6:03 AM	6:11 AM	Not Received
BNP Paribas SA Paris	596,053	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
HSBC Bank Ldn/GS	585,960	09/17/08	1:16 PM	3:32 PM	Not Received
BWA - Sterling Fund Ltd	572,343	09/17/08	6:05 AM	10:36 AM	Not Received
Deutsche Bank AG Ldn	559,875	09/16/08	8:23 AM	10:19 AM	Not Received
LBIE - I/C	558,880	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
Morgan Stanley Cptlgrp	552,500	09/15/08	6:03 AM	6:12 AM	Not Received
Morgan Stanley Cptlgrp	551,875	09/15/08	6:03 AM	6:12 AM	Not Received
LBIE - I/C	551,324	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
Credit Suisse First Boston	550,000	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
Merrill Lynch Ldn	546,000	09/15/08	6:03 AM	6:11 AM	Not Received
Deutsche Bank AG Ldn	538,750	09/15/08	6:03 AM	6:12 AM	Not Received
ABN Amro/Mitsubishi	537,607	09/17/08	6:05 AM	10:34 AM	Not Received
Morgan Stanley Cptlgrp	536,682	09/16/08	8:29 AM	10:19 AM	Not Received
BWA - ABP GTAA	534,973	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/GS	526,400	09/17/08	6:05 AM	10:34 AM	Not Received
Morgan Stanley Cptlgrp	520,625	09/15/08	6:03 AM	6:12 AM	Not Received
Morgan Stanley Cptlgrp	520,625	09/15/08	6:03 AM	6:12 AM	Not Received
J. Aron & Co.	519,375	09/16/08	8:23 AM	10:19 AM	Not Received
Credit Suisse First Boston	518,125	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
Morgan Stanley Cptlgrp	510,244	09/16/08	8:29 AM	10:19 AM	Not Received
LBIE - I/C	500,000	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
LBIE - I/C	500,000	09/15/08	6:03 AM	6:11 AM	Not Received
J. Aron & Co.	499,375	09/16/08	8:23 AM	10:19 AM	Not Received
Intermobile Sim Spa	486,000	09/15/08	6:03 AM	6:10 AM	Received 9/16/2008
LBIE - I/C	473,263	09/15/08	6:03 AM	6:10 AM	Not Received
State St Bank & Trust/GS	470,000	09/17/08	6:05 AM	10:34 AM	Not Received
LBIE - I/C	466,440	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
Morgan Stanley Cptlgrp	460,875	09/16/08	8:29 AM	10:19 AM	Not Received
Morgan Stanley Cptlgrp	460,875	09/16/08	8:29 AM	10:19 AM	Not Received
Barclays Bank PLC	454,487	09/16/08	8:11 AM	10:19 AM	Not Received
UBS AG	450,125	09/15/08	6:03 AM	6:12 AM	Not Received
UBS AG	450,125	09/15/08	6:03 AM	6:12 AM	Not Received
RBS London	446,179	09/15/08	6:03 AM	6:11 AM	Not Received
BWA - Raytheon Pension	426,112	09/17/08	6:05 AM	10:36 AM	Not Received
Barclays/Ellington - 3442	410,000	09/15/08	6:03 AM	6:10 AM	Not Received
Barclays Ldn/Trading Ltd	409,073	09/17/08	10:11 AM	12:00 PM	Not Received
Deutsche Bank AG Ldn	402,500	09/16/08	8:23 AM	10:19 AM	Not Received
Credit Suisse First Boston	399,000	09/15/08	6:03 AM	6:11 AM	Received 9/15/2008
Calyon	393,685	09/19/08	12:51 AM	4:06 PM	Not Received

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
PNC Bank NA	393,313	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
HSBC Bank Ldn/GS	390,640	09/17/08	1:13 PM	3:32 PM	Not Received
Dresdner Bank AG, Ffurt	386,875	09/16/08	8:29 AM	10:19 AM	Not Received
JPMC Bank UK	381,888	09/15/08	6:03 AM	6:11 AM	Not Received
Unidentified	380,000	09/16/08	8:23 AM	10:19 AM	Not Received
BWA - Queensland A2A	376,923	09/17/08	6:05 AM	10:36 AM	Not Received
BA BPATC, Pure Alpha	371,173	09/17/08	6:05 AM	10:36 AM	Not Received
Unidentified	370,000	09/16/08	8:29 AM	10:19 AM	Not Received
Citibank Ldn/Elk River	362,500	09/15/08	6:03 AM	6:11 AM	Not Received
JPMC Bank UK	356,800	09/15/08	6:03 AM	6:11 AM	Not Received
LBIE - I/C	349,200	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
UBS AG	334,875	09/15/08	6:03 AM	6:12 AM	Not Received
BWA - GMAM W1A	331,180	09/17/08	6:05 AM	10:36 AM	Not Received
Calyon	327,750	09/15/08	6:03 AM	6:11 AM	Not Received
State St Bank & Trust/GS	323,910	09/17/08	6:05 AM	10:34 AM	Not Received
LBIE - I/C	321,000	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
UBS AG	317,625	09/16/08	8:29 AM	10:19 AM	Received 9/16/2008
UBS AG	316,125	09/15/08	6:03 AM	6:12 AM	Not Received
ABN Amro/GS	309,680	09/17/08	6:05 AM	10:34 AM	Not Received
Calyon	308,625	09/15/08	6:03 AM	6:11 AM	Not Received
UBS AG	305,625	09/16/08	8:29 AM	10:19 AM	Received 9/16/2008
Unidentified	300,000	09/15/08	6:03 AM	6:10 AM	Not Received
BWA - SF C&C - ERS	299,767	09/17/08	6:05 AM	10:35 AM	Not Received
JPMC Bank UK	296,625	09/16/08	8:26 AM	10:19 AM	Not Received
JPMC Bank UK	296,625	09/16/08	8:26 AM	10:19 AM	Not Received
MS & Co NY	286,560	09/15/08	6:03 AM	6:11 AM	Not Received
LBIE - I/C	279,040	09/15/08	6:03 AM	6:09 AM	Not Received
LBIE - I/C	278,880	09/15/08	6:03 AM	6:10 AM	Not Received
Bank of New York NY	275,000	09/15/08	6:03 AM	6:11 AM	Not Received
BWA - Railpen C1A	271,647	09/17/08	6:05 AM	10:35 AM	Not Received
HSBC Bank Ldn/GS	262,730	09/17/08	1:13 PM	3:32 PM	Not Received
Bank of New York NY	259,063	09/15/08	6:03 AM	6:11 AM	Not Received
BWA/the Wm. & Flora	258,637	09/17/08	6:05 AM	10:36 AM	Not Received
Deutsche Bank AG Ldn	256,875	09/16/08	8:23 AM	10:19 AM	Not Received
UBS Zurich/Bluecrest	256,250	09/16/08	8:29 AM	10:19 AM	Received 9/16/2008
BWA - Raytheon Pension - 4150	243,346	09/17/08	6:05 AM	10:36 AM	Not Received
BWA - Fairfax County	233,559	09/17/08	6:05 AM	10:36 AM	Not Received
BWA - Pure Alpha - Euro	229,336	09/17/08	6:05 AM	10:35 AM	Not Received
Deutsche Bank Ldn/GS	224,600	09/16/08	8:23 AM	10:19 AM	Not Received
MS & Co Multi-Strategy	215,466	09/15/08	6:03 AM	6:11 AM	Not Received
BWA - Bell Atlantic - Alpha	214,292	09/17/08	6:05 AM	10:36 AM	Not Received
PNC Bank NA	201,452	09/17/08	6:05 AM	10:35 AM	Received 9/22/2008
BWA-Alaska A1A	200,768	09/17/08	6:05 AM	10:35 AM	Received 9/17/2008

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
Deutsche Bank AG Ldn	198,000	09/16/08	8:23 AM	10:19 AM	Not Received
LBIE - I/C	175,300	09/15/08	6:03 AM	6:09 AM	Not Received
LBIE - I/C	175,250	09/15/08	6:03 AM	6:09 AM	Not Received
JPMC Bank UK	172,500	09/16/08	8:26 AM	10:19 AM	Not Received
Deutsche Bank AG Ldn	170,500	09/15/08	6:03 AM	6:12 AM	Not Received
BWA - Queensland Investment	153,239	09/17/08	6:05 AM	10:36 AM	Not Received
BA - Hydro-Quebec	147,066	09/17/08	6:05 AM	10:36 AM	Not Received
LB Comm. Corp. Aisa Ltd.	142,392	09/16/08	6:04 AM	10:15 AM	Not Received
LBIE - I/C	139,480	09/15/08	6:03 AM	6:10 AM	Not Received
LBIE - I/C	139,090	09/15/08	6:03 AM	6:09 AM	Not Received
Merrill Lynch Ldn	138,500	09/15/08	6:03 AM	6:11 AM	Not Received
Merrill Lynch Ldn	138,500	09/15/08	6:03 AM	6:11 AM	Not Received
Banco Bilbao Vizcaya	138,202	09/15/08	6:03 AM	6:11 AM	Not Received
Calyon	132,000	09/16/08	8:11 AM	10:19 AM	Not Received
RBS Ldn/Winton Evolution SPC	130,000	09/15/08	6:03 AM	6:09 AM	Not Received
Bank of America, FX Dept	129,351	09/15/08	12:27 AM	12:33 PM	Received 9/15/2008
Calyon	128,750	09/16/08	8:11 AM	10:19 AM	Not Received
BA - Hydro-Quebec	127,104	09/17/08	6:05 AM	10:36 AM	Not Received
BWA/SBC Pension	124,437	09/17/08	6:05 AM	10:35 AM	Not Received
Fimat Intl Banque SA	120,622	09/16/08	5:34 PM	6:10 PM	Not Received
PNC Bank NA	112,558	09/15/08	1:25 PM	1:32 PM	Not Received
Citibank NA NY	108,008	09/18/08	6:02 AM	9:15 AM	Not Received
BWA - TAC Capital LLC	90,977	09/17/08	6:05 AM	10:36 AM	Not Received
BWA - Sterling Fund Ltd	90,514	09/17/08	6:05 AM	10:35 AM	Not Received
Unidentified	90,000	09/16/08	8:29 AM	10:19 AM	Not Received
BWA - TFL Pension	85,275	09/17/08	6:05 AM	10:36 AM	Not Received
BWA - Queensland A2A	82,501	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Chicago	81,293	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - ABP GTAA	79,594	09/17/08	6:05 AM	10:35 AM	Not Received
RBS Ldn/Louis Capital Markets	79,350	09/16/08	8:17 AM	10:19 AM	Not Received
BWA/Government of Singapore	78,232	09/17/08	6:05 AM	10:36 AM	Not Received
Merrill Lynch Captl Svc	78,000	09/16/08	8:17 AM	10:19 AM	Not Received
Bank of Nova Scotia	77,229	09/15/08	6:03 AM	6:11 AM	Not Received
BWA - Green Way Managed	69,041	09/17/08	6:05 AM	10:35 AM	Not Received
LBCC Asia Ltd	66,592	09/15/08	6:03 AM	6:09 AM	Not Received
HSBC Bank PLC UK	66,250	09/16/08	8:23 AM	10:19 AM	Not Received
BWA - British Columbia IMC	66,240	09/17/08	6:05 AM	10:36 AM	Not Received
BWA - AAFBP	65,522	09/17/08	6:05 AM	10:36 AM	Received 9/17/2008
DBS Bank Ltd	65,250	09/16/08	8:17 AM	10:19 AM	Not Received
LBCC Asia Ltd	64,928	09/15/08	6:03 AM	6:09 AM	Not Received
BWA - UNISYS Pension	60,515	09/17/08	6:05 AM	10:35 AM	Not Received
Barclays Bank PLC	55,874	09/16/08	8:26 AM	10:19 AM	Not Received
ABN Amro/Mitsubishi	55,127	09/17/08	6:05 AM	10:34 AM	Not Received

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
J. Aron/Global Multi-Strategy	52,000	09/15/08	6:03 AM	6:12 AM	Not Received
ABN Amro/Mitsubishi	51,111	09/17/08	6:05 AM	10:34 AM	Not Received
Transwitch Corporation	50,705	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
ABN Amro/Mitsubishi	48,329	09/17/08	6:05 AM	10:34 AM	Not Received
Allied Irish Bank Dublin	46,250	09/16/08	8:11 AM	10:19 AM	Not Received
Allied Irish Bank Dublin	45,500	09/16/08	8:11 AM	10:19 AM	Not Received
ABN Amro/Mitsubishi	44,620	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	43,156	09/17/08	6:05 AM	10:35 AM	Not Received
BWA - Queensland Investment	39,877	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	39,873	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	39,218	09/17/08	6:05 AM	10:34 AM	Not Received
BA - Loews	38,831	09/17/08	6:05 AM	10:36 AM	Received 9/17/2008
BWA - The Cheyenne Walk Trust	37,048	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	36,331	09/17/08	6:05 AM	10:35 AM	Not Received
BWA-Alaska A1A	35,941	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	34,461	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Queensland	34,210	09/17/08	6:05 AM	10:36 AM	Not Received
BA Social - CA Edison	31,373	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	29,954	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	29,924	09/17/08	6:05 AM	10:34 AM	Not Received
BWA/SBC Pension	29,520	09/17/08	6:05 AM	10:36 AM	Not Received
LBSF	29,218	09/15/08	6:20 AM	6:26 AM	Not Received
BA AAVVBT	29,209	09/17/08	6:05 AM	10:36 AM	Received 9/17/2008
ABN Amro/Mitsubishi	27,457	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - RTC OF CAD	26,729	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	26,403	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	26,261	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	25,805	09/17/08	6:05 AM	10:34 AM	Not Received
Calyon	25,472	09/15/08	6:03 AM	6:11 AM	Not Received
ABN Amro/Mitsubishi	25,344	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	25,279	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	25,059	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	25,008	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	23,813	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	23,630	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	23,134	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	23,130	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - HHMI XVI LLC	23,055	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	22,683	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	22,188	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	20,261	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	19,881	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	19,732	09/17/08	6:05 AM	10:34 AM	Not Received

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
Calyon Financial Inc	19,222	09/15/08	6:03 AM	6:09 AM	Received 9/15/2008
ABN Amro/Mitsubishi	18,783	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	18,616	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	18,431	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	18,431	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	18,369	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	18,242	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	17,976	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - GMAM W1A	17,613	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	17,446	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Ensign Peak	17,266	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	17,157	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	16,954	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	16,911	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	16,724	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	16,457	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	16,136	09/17/08	6:05 AM	10:35 AM	Not Received
BWA - Diamond Ridge	15,512	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	15,378	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	15,297	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	14,774	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Teamster A1A	14,715	09/17/08	6:05 AM	10:36 AM	Not Received
BWA/Government of Singapore	14,629	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	14,062	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	13,663	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Hesta	13,190	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	13,150	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	13,055	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	12,893	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Bell Atlantic - Alpha	12,839	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	12,817	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Queensland Invest Corp	12,561	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	12,552	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	12,540	09/17/08	6:05 AM	10:34 AM	Not Received
UBS AG Zurich/Lily Pond (Tradex)	12,474	09/16/08	8:29 AM	10:19 AM	Not Received
ABN Amro/Mitsubishi	12,243	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	12,150	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Diamond Ridge	11,951	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	11,581	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Bell Atlantic	11,048	09/17/08	6:05 AM	10:35 AM	Received 9/18/2008
ABN Amro/Mitsubishi	10,977	09/17/08	6:05 AM	10:35 AM	Not Received
BWA - United Tech Retirement (d)	10,758	09/17/08	6:05 AM	10:35 AM	Received 9/18/2008
BWA - Fairfax County (d)	10,758	09/17/08	6:05 AM	10:36 AM	Not Received

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
ABN Amro/Mitsubishi	10,690	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	10,596	09/17/08	6:05 AM	10:34 AM	Not Received
BWA- Canapen B	10,451	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	10,361	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	10,216	09/17/08	6:05 AM	10:35 AM	Not Received
LBIE - I/C	9,919	09/15/08	6:03 AM	6:10 AM	Received 9/15/2008
BWA - Ronald Family Trust	9,856	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	9,670	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	8,407	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	8,335	09/17/08	6:05 AM	10:34 AM	Not Received
Citibank NY Lily Pond	8,300	09/16/08	8:20 AM	10:19 AM	Not Received
ABN Amro/Mitsubishi	8,280	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Regents of UMichigan	8,103	09/17/08	6:05 AM	10:35 AM	Received 9/18/2008
ABN Amro/Mitsubishi	7,969	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	7,958	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	7,573	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	6,860	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	6,771	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	6,570	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	6,520	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	6,492	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	6,224	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	6,045	09/17/08	6:05 AM	10:35 AM	Not Received
BWA - HHMI XVI LLC	5,962	09/17/08	6:05 AM	10:36 AM	Not Received
UBS AG Zurich/Lily Pond (Alpha)	5,481	09/16/08	8:29 AM	10:19 AM	Not Received
ABN Amro/Mitsubishi	5,402	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	5,391	09/17/08	6:05 AM	10:34 AM	Not Received
Bridgewater 161 AGL Separate	5,371	09/17/08	6:05 AM	10:35 AM	Received 9/18/2008
BWA - Queensland Invest Corp	5,304	09/17/08	6:05 AM	10:36 AM	Received 9/26/2008
ABN Amro/Mitsubishi	5,241	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	5,037	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	4,680	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	4,514	09/17/08	6:05 AM	10:34 AM	Not Received
BWA - Compass LLC	4,484	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	4,448	09/17/08	6:05 AM	10:35 AM	Not Received
ABN Amro/Mitsubishi	4,202	09/17/08	6:05 AM	10:35 AM	Not Received
BWA - Syngenta Pension	4,199	09/17/08	6:05 AM	10:36 AM	Received 9/19/2008
BA Vrail C1A	3,899	09/17/08	6:05 AM	10:36 AM	Not Received
BWA Completed A1A	3,894	09/17/08	6:05 AM	10:36 AM	Not Received
ABN Amro/Mitsubishi	3,800	09/17/08	6:05 AM	10:34 AM	Not Received
ABN Amro/Mitsubishi	3,744	09/17/08	6:05 AM	10:35 AM	Not Received
Citibank NY Lily Pond	3,664	09/15/08	6:03 AM	6:12 AM	Not Received
BWA - TVARS LLC	3,657	09/17/08	6:05 AM	10:35 AM	Received 9/18/2008

Party (a)	Amount (USD) (b)	RISC Receipt Message Date (b)	RISC Created Receipt Message (EST) (b)	GCCM Released Receipt Notice to Citi (EST) (b)	Result (c)
ABN Amro/Mitsubishi	3,634	09/17/08	6:05 AM	10:34 AM	Not Received
BWA-TVA A1A	3,543	09/17/08	6:05 AM	10:36 AM	Received 9/18/2008
Citibank NY Lily Pond	3,054	09/15/08	6:03 AM	6:12 AM	Not Received
BWA - ND - B2A	2,984	09/17/08	6:05 AM	10:36 AM	Received 9/18/2008
BNP Paribas SA Paris	2,765	09/15/08	6:03 AM	6:10 AM	Not Received
BA ND B1A	2,667	09/17/08	6:05 AM	10:35 AM	Received 9/18/2008
BWA -LICR B1A	2,566	09/17/08	6:05 AM	10:35 AM	Not Received
BA ENSIGNP	2,199	09/17/08	6:05 AM	10:36 AM	Not Received
Citibank NY Lily Pond	1,600	09/15/08	6:03 AM	6:12 AM	Not Received
Unidentified	1,350	09/16/08	8:20 AM	10:19 AM	Not Received
Unidentified	1,350	09/16/08	8:29 AM	10:19 AM	Not Received
Unidentified	1,350	09/16/08	8:29 AM	10:19 AM	Not Received
Citibank NY Lily Pond	1,313	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	950	09/15/08	6:03 AM	6:12 AM	Not Received
UBS AG Zurich/Lily Pond	945	09/16/08	8:29 AM	10:19 AM	Not Received
Citibank NY Lily Pond	400	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	375	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	306	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	270	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	210	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	200	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	174	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	174	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	152	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	139	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	108	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	83	09/15/08	6:03 AM	6:12 AM	Received 9/15/2008
Citibank NY Lily Pond	70	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	27	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	14	09/15/08	6:03 AM	6:12 AM	Not Received
Citibank NY Lily Pond	10	09/15/08	6:03 AM	6:12 AM	Not Available
Citibank NY Lily Pond	10	09/15/08	6:03 AM	6:12 AM	Not Available
Citibank NY Lily Pond	10	09/15/08	6:03 AM	6:12 AM	Not Available
Citibank NY Lily Pond	1	09/15/08	6:03 AM	6:12 AM	Not Available
Citibank NY Lily Pond	1	09/15/08	6:03 AM	6:12 AM	Not Available
Citibank NY Lily Pond	1	09/15/08	6:03 AM	6:12 AM	Not Available

Notes:

(a) Source: RISC Monthly Statements [LBEX-LL 3357412 - LBEX-LL 3357674], [LBEX-LL 3371070 - LBEX-LL 3371355], [LBEX-LL 3396213 - LBEX-LL 3396252].

(b) Source: GCCM Data Extraction [LBEX-BARGCM 010374 - LBEX-BARGCM 010395].

(c) Source: Debtor Bank Statement Data [LBEX-AM 5642100 - LBEX-AM 5642389].

(d) LBCC expected to receive two payments, each in the amount of \$10,758, from two Bridgewater Associates (BWA) entities: BWA - United Tech Retirement and BWA - Fairfax County. However, LBCC received only one payment in the amount of \$10,758. LBCC bank statement data does not indicate the specific BWA entity that paid these funds to LBCC.

APPENDIX 25: INTERCOMPANY TRANSACTIONS OCCURRING WITHIN THIRTY DAYS BEFORE BANKRUPTCY

This Appendix 25 details intercompany transfers and account adjustments between several Lehman entities, as captured by Lehman's cash management system, between August 1, 2008 and September 12, 2008.

APPENDIX 25

I. OVERVIEW

This Appendix provides the Examiner's findings relating to intercompany transfers and account adjustments between various Lehman entities of interest between August 1, 2008 to September 12, 2008, and for comparison purposes, the corresponding period in 2007. The Examiner's financial advisors analyzed a custom report produced by Barclays that captured data from Lehman's Global Cash and Collateral Management system ("GCCM").¹ The following Section of this Appendix discusses (1) the systems that fed into GCCM and (2) the functionalities that existed within GCCM. The ensuing Section is followed by a Section discussing the Examiner's findings first organized by source code, and then by debtor.

II. GCCM AND ITS SOURCE SYSTEMS

A. Overview of GCCM

Lehman intended GCCM to serve as its "in-house bank" that would "centralize, automate, and standardize cash flow" among the Lehman entities.² Lehman developed GCCM to monitor the efficiency and accuracy of funding projections and to ensure the

¹ GCCM Payment-Intercompany Journals Report_11-23-2009.xls [LBEX-LL 2184430]; GCCM Intercompanyreport_2008-08-01 to 2008-08-15---45864.xls [LBEX-LL 2523791 to LBEX-LL 2538190]; GCCM Intercompanyreport_2008-08-16 to 2008-08-31---41540.xls [LBEX-LL 2538191 to LBEX-LL 2551230]; GCCM Intercompanyreport_2008-09-01 to 2008-09-15---40930.xls [LBEX-LL 2551231 to LBEX-LL 2564078].

² Lehman Brothers, Global Cash and Collateral Management Platform Initiative on Lehman Live [LBEX-LL 3356455] (hereinafter "GCCM Platform Initiative").

availability of Lehman's financing requirements.³ GCCM provided a range of benefits to Lehman including the ability to:

- Generate real time integrated views of cash positions across time zones[;]
- Provide transparency into the generation and use of cash[;]
- Internalize Lehman to Lehman payments and reduce the number of outstanding bank accounts in use . . .[;]
- Manage risk by calculating real time unsecured bank credit usage and minimize payment risk by systematically releasing payment messages based on credit availability[; and]
- Forecast and fund efficiently by providing start of day, intraday, and end of day projected and actual cash positions across all currencies, legal entities and bank accounts[.]⁴

Lehman viewed GCCM as a "centralized gateway" for all cash flows to and from the firm.⁵

Lehman's multi-phase roll-out of the GCCM system was still in progress during 2007 and 2008. While many of GCCM's processes were functioning as intended as of August 1, 2007, other capabilities were not fully realized. In particular, certain

³ Lehman Brothers, Cash and Collateral Management New York on Lehman Live [LBEX-LL 3396039]. Further control over the large number of bank accounts in use would allow Lehman to "reduce interest burn" – that is, to maximize the use of its cash. Lehman Brothers, Introduction to GCCM, at p. 2 [LBEX-LL 029285].

⁴ GCCM Platform Initiative [LBEX-LL 3356455].

⁵ Lehman Brothers, Finance Systems Overview on Lehman Live, at p. 14 [LBEX-LL 640927] (hereinafter "Finance Systems Overview").

subsystems that fed information into GCCM had not been fully integrated as of August 1, 2007.⁶

B. GCCM Source Systems of Interest

Many source systems fed information into GCCM. As described in detail below, the Examiner investigated the intercompany activity for LBHI, LBIE, LBSF, LBCS, and to a lesser extent, LBCC, LOTC, LBDP, and LBFP (collectively the “Lehman entities of interest”) as such activity related to the following source codes in GCCM: MANPMT, FUNDING, TWS, TWSLON, ASAP, and PTM. The MANPMT and FUNDING source codes are internal GCCM functions, which denote specific types of transactions entered directly into GCCM.⁷ The remaining four source codes are “feeder systems,” that is, external subsystems that provide GCCM cash instruction information, such as payment requests and preadvice notifications.⁸

The FUNDING source code solely captured actual movements of cash between bank accounts owned by affiliates and bank accounts owned by LBHI (referred to in this Appendix as “funding” transfers).⁹ The other source codes of interest captured, among other things, what the Examiner refers to as “quasi-funding” transfers, which

⁶ As further described herein, the following GCCM source systems were not fully integrated as of August 1, 2007: ADP (Sept. 30, 2008), CTS (Aug. 11, 2007), FPS (Aug. 22, 2008), LDS (Nov. 19, 2007), and PeopleSoft (July 11, 2008). E-mail from Rao Inampudi, Barclays GCCM Support Team, to Erin Fairweather, Duff & Phelps, *et al.* (Jan. 4, 2010).

⁷ Examiner’s Interview of Jay Chan, Dec. 11, 2009, at p. 3.

⁸ Lehman Brothers, Business Requirements Documents GCCM Module One Disbursements and Receipts on Lehman Live, at p. 8 [LBEX-LL 3356243].

⁹ There was *de minimis* FUNDING activity not involving LBHI.

represents to activity where LBHI, and in limited cases other entities, engaged in transfers and transactions with others on behalf of another affiliate. Such funding and quasi-funding transfers between Lehman affiliates generated, in many cases, intercompany adjustments to the entities' corresponding payable and receivable accounts.

GCCM had many other feeder systems, but they are not discussed here because (1) there was little or no activity involving the Lehman entities of interest during the time periods of analysis;¹⁰ (2) they were not fully integrated into GCCM during the periods of analysis;¹¹ or (3) they were discussed in detail in a separate Section of the Report. As such, the Examiner did not catalog activity for these GCCM feeder systems.

1. MANPMT

MANPMT was an internal GCCM function used by Lehman to denote certain transactions posted manually to GCCM.¹² The Examiner understands that payments would be captured as MANPMT for many reasons. For example, a loan might have been mistakenly booked in a feeder system at an incorrect interest rate. In order to account for the difference between the payment generated based upon the recorded interest rate and the required payment based upon the actual interest rate, a manual

¹⁰ Those other source codes include *inter alia* EFCASH, GCCM, and LOANIQ.

¹¹ As noted above, those systems include ADP, CTS, FPS, LDS, and PeopleSoft. E-mail from Rao Inampudi, Barclays GCCM Support Team, to Erin Fairweather, Duff & Phelps, *et al.* (Jan. 4, 2010).

¹² Examiner's Interview of Jay Chan, Dec. 11, 2009, at p. 3.

cash payment might be posted.¹³ It was also common for a user to post a payment that was captured as MANPMT if a feeder system was not functioning appropriately. MANPMT transfers between the Lehman entities of interest were compiled by the Examiner, a summary of which is provided below in Section III.A.

2. FUNDING

FUNDING was an internal GCCM function that Lehman employed to initiate cash transactions between real-world bank accounts owned by LBHI and affiliates.¹⁴ For example, if one Lehman affiliate had excess cash in its bank account, while another Lehman affiliate required cash in order to make a payment to a third party, a transfer might be initiated that was captured as FUNDING.¹⁵ Lehman also used FUNDING transfers to initiate cash sweeps, which are discussed in detail in Section III.B.2.c of the Report.¹⁶ FUNDING transactions between the Lehman entities of interest were compiled by the Examiner, a summary of which is provided below in Section III.B.

3. TWS and TWSLON

TWS (known as Treasury Workstation (Summit)) was a feeder system flowing from a suite of applications that controlled Lehman's unsecured funding. As a feeder

¹³ *Id.*

¹⁴ E-mail from Rao Inampudi, Barclays GCCM Support Team, to Ian Lunderskov, Duff & Phelps (Dec. 2, 2009).

¹⁵ *Id.*

¹⁶ Examiner's Interview of Mark Zeiss and Steve Kotarba, Dec. 15, 2009, at pp. 2-3.

system, TWS facilitated cash and risk management.¹⁷ In other words, TWS was a Treasury system used to invest Lehman's excess cash and to generate payments associated with Lehman's outstanding debt obligations.¹⁸ TWS transfers between the Lehman entities of interest were compiled by the Examiner, a summary of which is provided below in Section III.C.

TWSLON was an analogous system for Lehman's European operations.¹⁹ TWSLON transfers between the Lehman entities of interest were compiled by the Examiner, a summary of which is provided below in Section III.D.

4. ASAP

ASAP was a feeder system for payments and settlements related to fixed income and equity derivative transactions, in addition to consolidating the cash flows generated by these derivatives.²⁰ The following Lehman product groups employed ASAP: Fixed Income Derivatives, Equity Derivatives, Collateral and Margins and Brokerage Settlements.²¹ ASAP transactions between the Lehman entities of interest were compiled by the Examiner, a summary of which is provided below in Section III.E.

¹⁷ Finance Systems Overview, at p. 14 [LBEX-LL 640927]; Lehman Brothers, Finance Technology [LBEX-LL 3396035].

¹⁸ Examiner's Interview of David Forsyth, Dec. 16, 2009, at p. 4.

¹⁹ Examiner's Interview of Jay Chan, Dec. 11, 2009, at p. 3.

²⁰ Lehman Brothers, ASAP/ESAP on Lehman Live [LBEX-LL 3356456].

²¹ *Id.*

5. PTM

PTM (known as Prime Transaction Manager) was a system for hedge fund-related prime brokerage activity.²² PTM transfers between the Lehman entities of interest were compiled by the Examiner, a summary of which is provided in Section III.F.

III. THE EXAMINER'S FINDINGS REGARDING INTERCOMPANY TRANSFERS BETWEEN THE LEHMAN ENTITIES OF INTEREST CAPTURED IN THE GCCM SOURCE SYSTEMS OF INTEREST

A. Source of Data

The Examiner's financial advisors obtained from Barclays a report containing all intercompany activity recorded in GCCM, including activity captured by the various source systems of interest, for August 1 through September 12 for both 2007 and 2008. The Examiner notes, however, that the data contains limited information (and in some cases no information) relating to some entities, including LBI. Moreover, as discussed in several Sections in the Report, money was transferred between and among Debtors in ways not captured by GCCM (or contained in the following analysis).

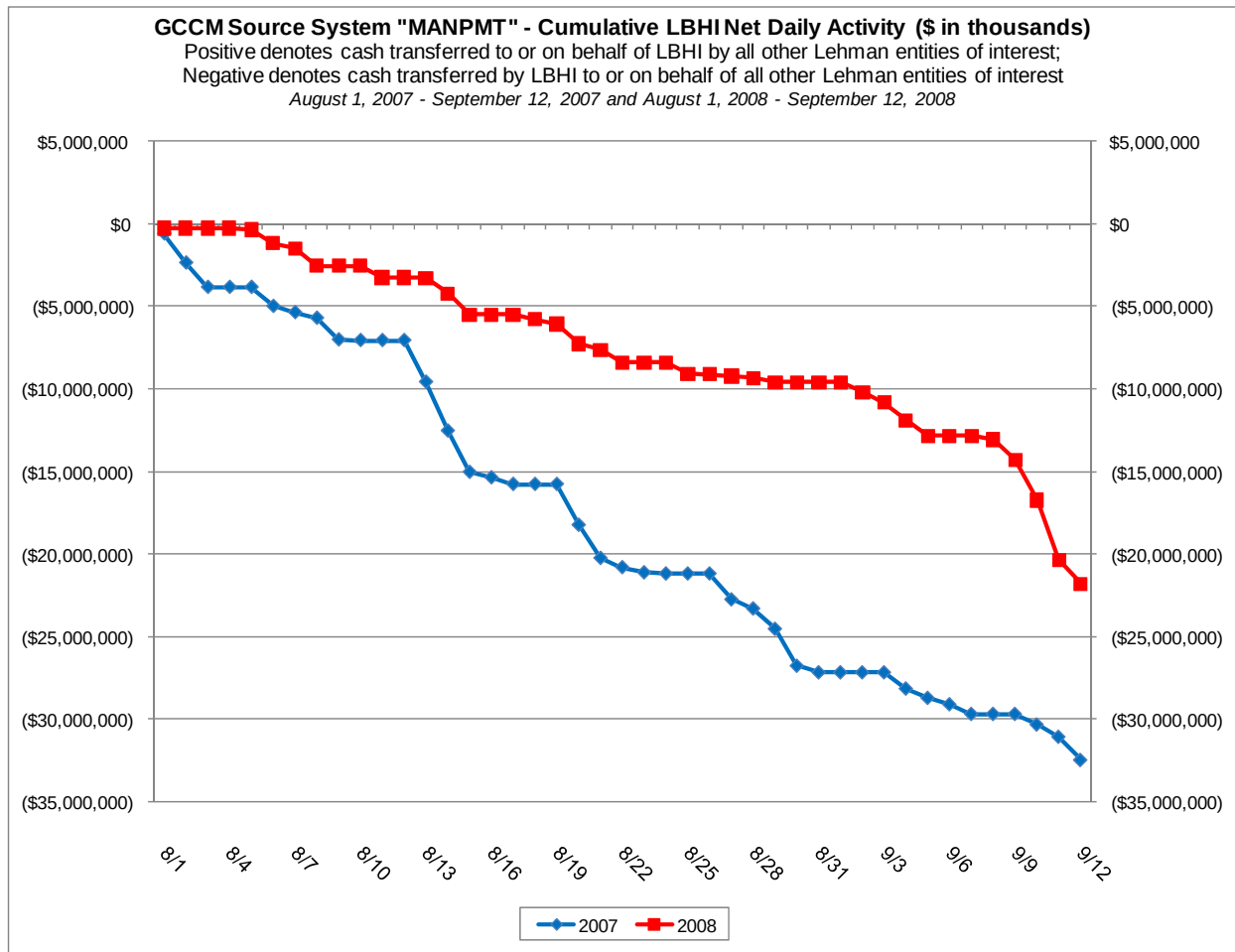
B. GCCM Source System: MANPMT

1. LBHI

For the pertinent six-week period in 2007, LBHI's net MANPMT activity totaled approximately \$32 billion, three times the amount of its net activity captured in GCCM

²² E-mail from Rama Pochinapeddi, Barclays GCCM Support Team, to Cole Morgan, Duff & Phelps (Dec. 18, 2009).

from all of the other source systems of interest combined. At the same time, for the six-week period in 2008, LBHI's net MANPMT activity totaled roughly \$22 billion, nearly three times the amount of its net activity captured in GCCM from all of the other source systems of interest combined. While LBHI's net activity dropped by roughly 30% from \$32 billion to \$22 billion between the 2007 and 2008 periods of analysis, the values for both years were negative, meaning that LBHI was a net transferor of cash to or on behalf of various Lehman entities of interest:



While the data show a generally consistent trend of LBHI transferring substantial cash to or on behalf of various Lehman entities of interest during the time periods of analysis in 2007 and 2008, the activity in the two weeks prior to LBHI's bankruptcy filing appears noteworthy, in that it amounted to over half of the net activity in the six-week period of analysis.

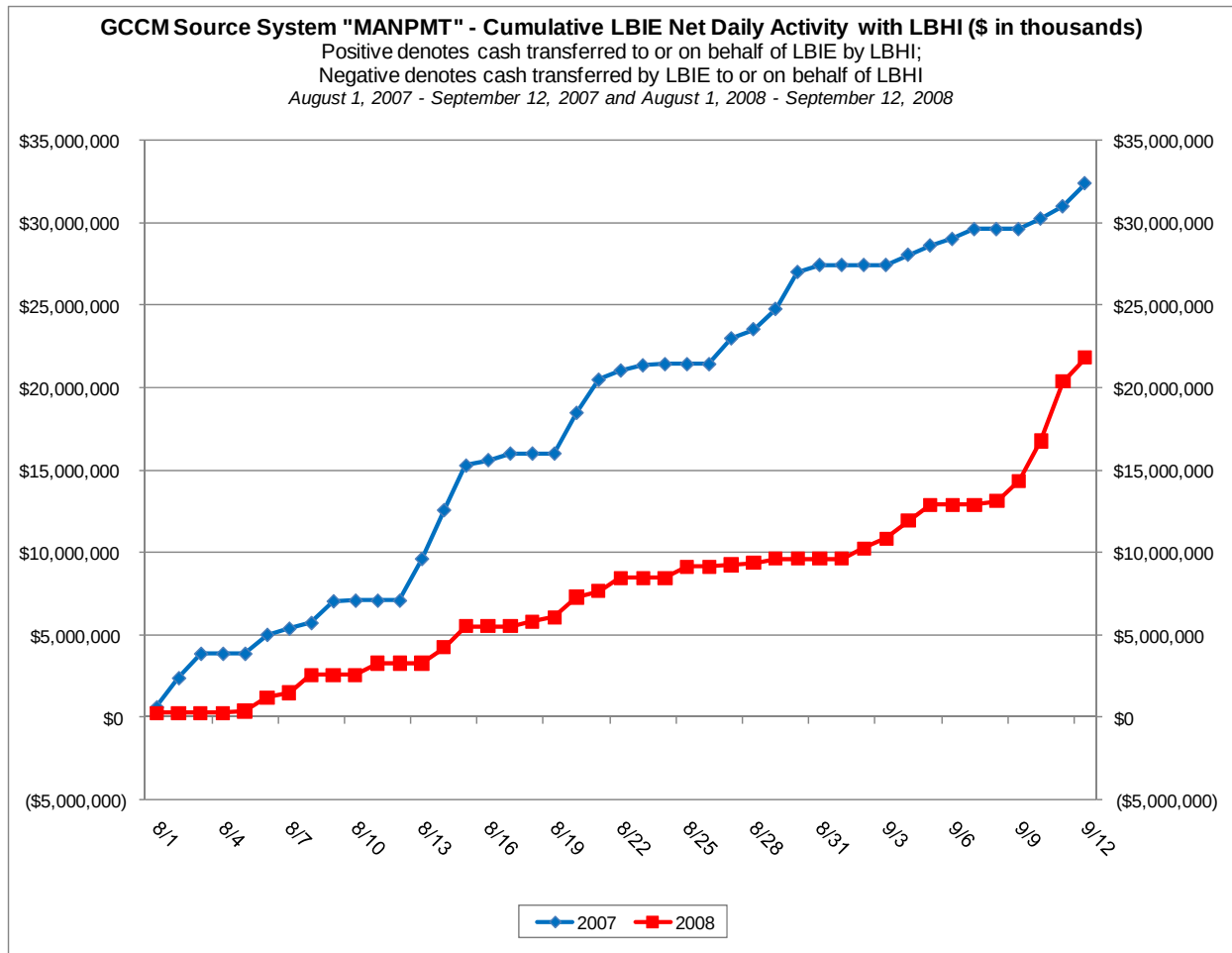
As will be explained in detail below, nearly all of LBHI's MANPMT activity in the 2007 and 2008 periods of analysis involved transfers to or on behalf of LBIE. LBHI engaged in MANPMT activity involving LBSF to a relatively minor degree during those years, and LBHI's MANPMT activity involving LBCS was *de minimis*.²³

2. LBIE

LBIE's MANPMT activity exclusively involved LBHI during the 2007 period of analysis and almost exclusively involved LBHI during the 2008 period of analysis.²⁴ LBIE's net MANPMT activity involving LBHI in those periods almost squarely overlapped with LBHI's net MANPMT activity:

²³ LBHI's net activity involving LBCS was less than \$120,000 in the 2007 period of analysis and approximately \$4.2 million in the 2008 period of analysis.

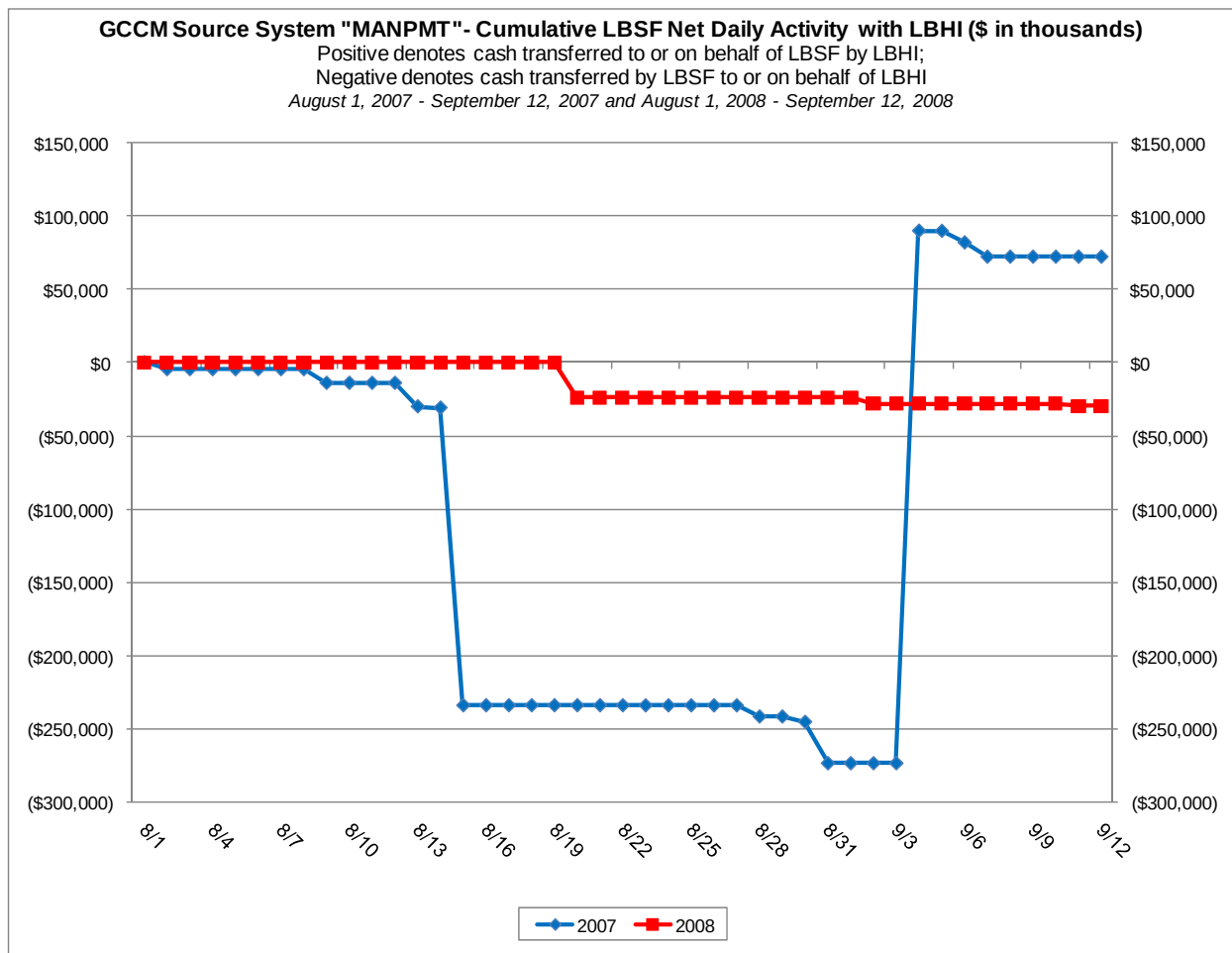
²⁴ LBIE's net activity involving LBSF (approximately \$6 million) and LBCS (approximately \$2.6 million) over the six-week period in 2008 was *de minimis*.



Not surprisingly, the graphs above depicting net daily activity between LBIE and LBHI are almost an inverse mirror image of LBHI's net daily activity graphs. LBIE's net daily activity graphs depict a generally consistent trend of LBHI transferring substantial net amounts of cash to or on behalf of LBIE during the 2007 and 2008 periods of analysis. At the same time, the Examiner notes that the activity in the two weeks prior to LBHI's bankruptcy filing is substantially larger than in the preceding four weeks, amounting to about half of the net activity in the period of analysis. And, in the last week in particular, net daily transfers from LBHI to or on behalf of LBIE exceeded \$1 billion for four of the five days in that week, with net transfers totaling almost \$9 billion.

3. LBSF

LBSF's MANPMT activity almost exclusively involved LBHI.²⁵ For the pertinent time period in 2007, LBHI transferred a net amount of roughly \$70 million to or on behalf of LBSF. Conversely, in the 2008 time period of analysis, LBSF transferred a net amount of roughly \$30 million to or on behalf of LBHI:



A review of the net daily activity for the 2007 time period of analysis reveals that nearly all of the activity in that period occurred in connection with an approximately \$200 million net transfer from LBSF to or on behalf of LBHI on August 15, 2007 and an

²⁵ As noted previously, LBSF was also engaged in *de minimis* MANPMT activity with LBIE.

approximately \$350 million net transfer from LBHI to or on behalf of LBSF on September 4, 2007. In 2008, the majority of the activity for the relevant time period occurred as part of a roughly \$24 million net transfer from LBSF to or on behalf of LBHI on August 20, 2008, with little activity in the subsequent weeks leading up to LBHI's bankruptcy filing.

4. LBCS

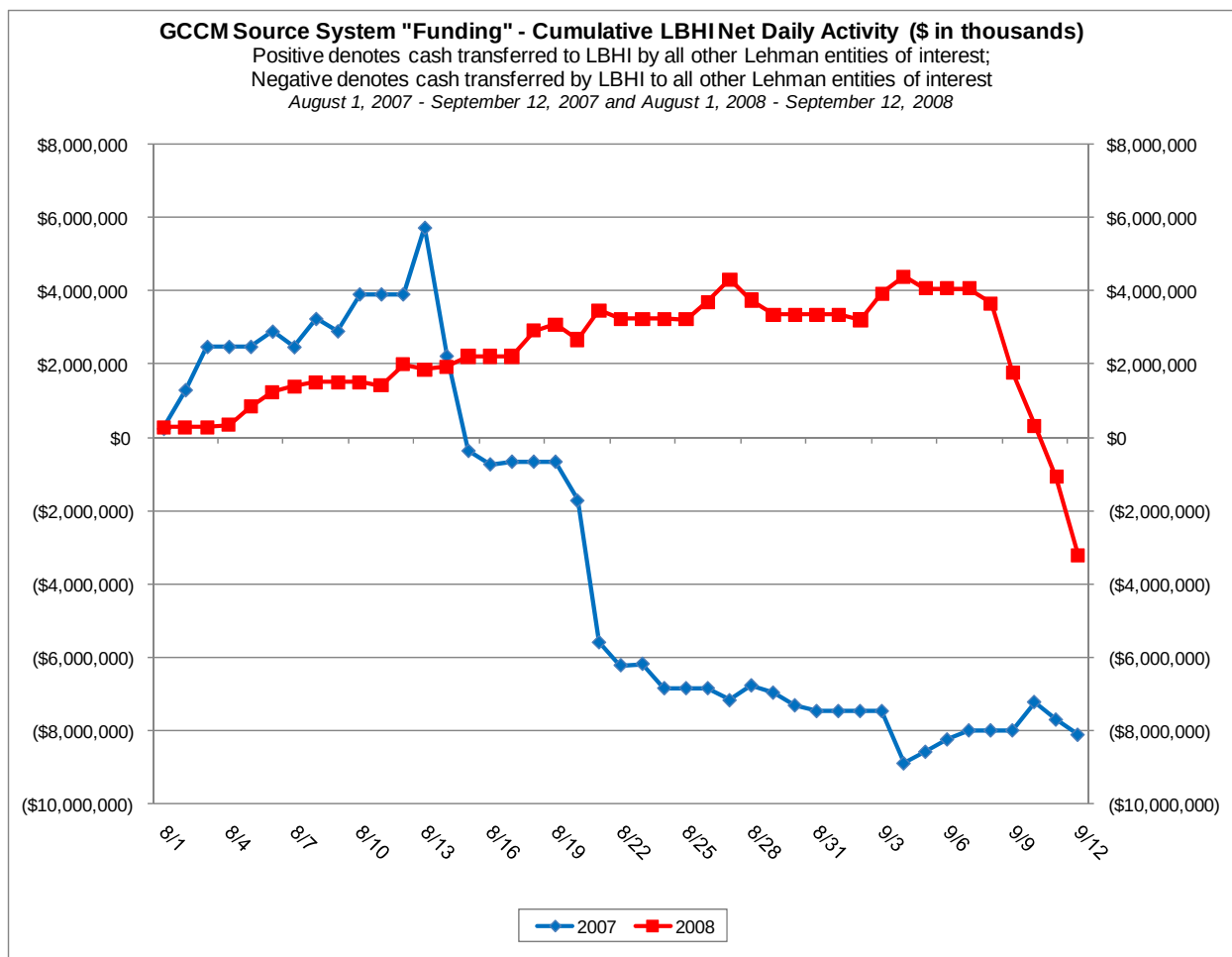
In the relevant period in 2007, LBCS engaged in *de minimis* MANPMT activity involving LBHI, transferring a net amount of \$116,000 to or on behalf of LBHI. In the same period in 2008, LBCS engaged in *de minimis* MANPMT activity with LBHI and LBIE, transferring net amounts of about \$4 million and about \$2.6 million to or on behalf of those entities, respectively.

C. GCCM Source System: FUNDING

1. LBHI

In the 2007 and 2008 time periods of analysis, LBHI engaged in considerable FUNDING activity with several of the Lehman entities of interest.²⁶ For the pertinent six-week time period in 2007, LBHI's net FUNDING activity totaled roughly \$8.1 billion, and for that same period in 2008, LBHI's net FUNDING activity dropped to roughly \$3.2 billion. In both time periods, LBHI was a net transferor of cash:

²⁶ Whether these cash flows were in fact consummated may be definitively determined by assessment of bank statements. The Examiner was unable to obtain the relevant bank statements to make this determination.



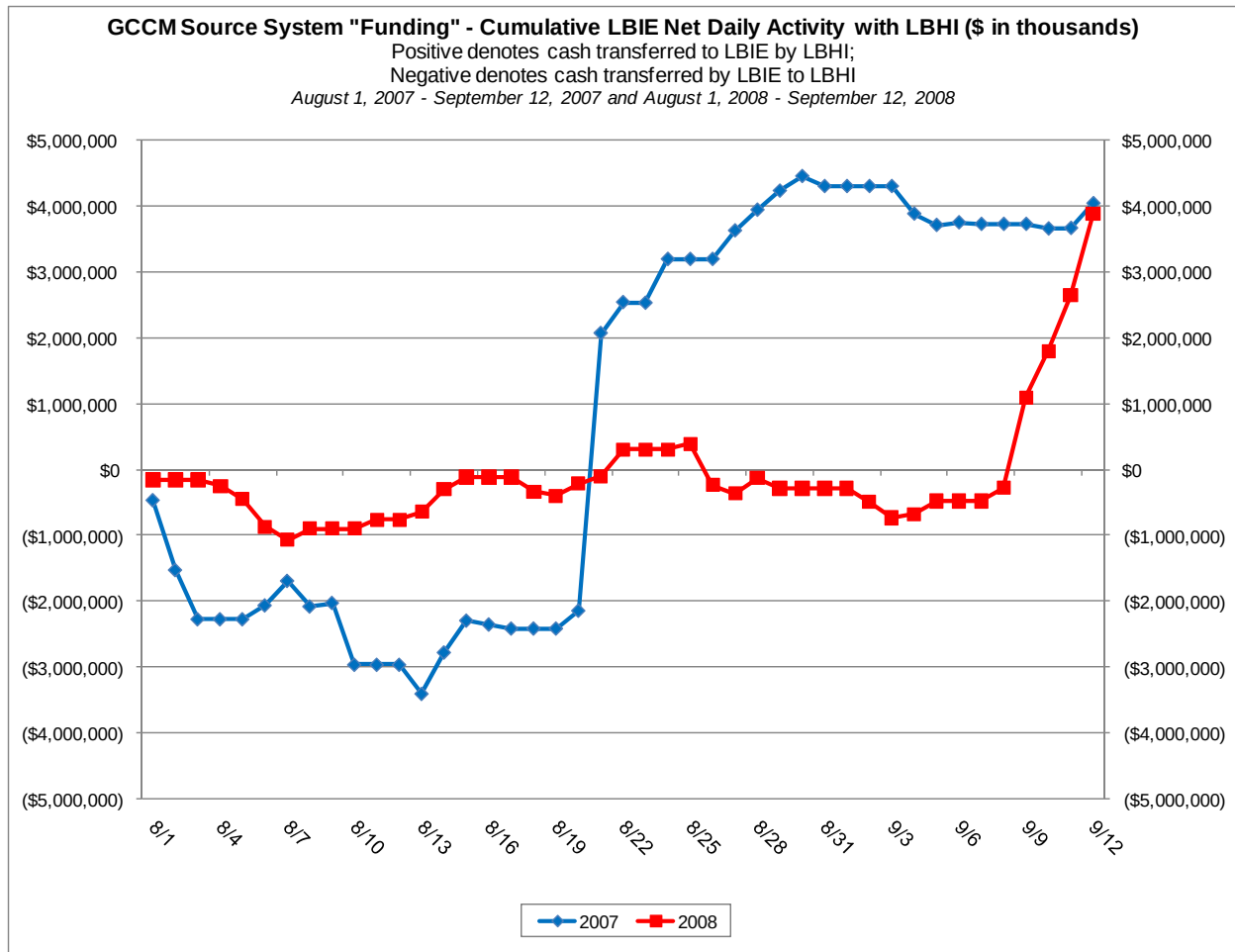
While the data for the time periods of analysis in 2007 and 2008 reveal that LBHI made net transfers to various Lehman entities of interest, the Examiner notes that the relative timing of major cash transfers differed. In the 2007 period of analysis, LBHI transferred a net amount of approximately \$12 billion between August 14 and 22, with relatively minor net transfers thereafter. By contrast, LBHI transferred a net amount of approximately \$7 billion relatively late in the 2008 period of analysis – that is, between September 9 and 12. Significantly, the roughly \$7 billion of net transfers occurred in the week prior to LBHI’s bankruptcy.

As will be explained in detail below, the vast majority of LBHI's net FUNDING activity in the 2007 period of analysis involved LBHI's transferring net amounts of cash to LBIE (approximately \$4 billion) and LBSF (\$4.4 billion), while LBCS transferred cash to LBHI (approximately \$280 million). In the 2008 period of analysis, the majority of LBHI's net FUNDING activity involved transferring net amounts of cash to LBIE (\$4 billion). Significantly, LBSF and LBCS transferred net cash of approximately \$600 million and \$50 million, respectively, to LBHI.²⁷

2. LBIE

LBIE engaged in FUNDING transactions exclusively with LBHI during the 2007 and 2008 time periods of analysis. In each of those time periods, LBHI transferred a net amount of approximately \$4 billion to LBIE:

²⁷ LBHI's activity with LBDP and LBFP in 2007 (approximately \$7 million and approximately \$3 million, respectively) and 2008 (approximately \$1.5 million and approximately \$11 million, respectively) was *de minimis*.



While the net FUNDING activity for both time periods did not differ appreciably, the net daily activity data reveal considerable differences in the timing of the cash flows between the parties in those periods. As may be seen above, in the early weeks of the 2007 time period, LBIE transferred a net amount of over \$3 billion to LBHI, including a couple transfers for roughly \$1 billion on August 2 and 10. However, following August 12, the cash flow made an abrupt and substantial reversal, with LBHI transferring a net amount of nearly \$7 billion to LBIE during the next several weeks, including a roughly \$4.2 billion net transfer on August 21 and a roughly \$2 billion net transfer between August 22 and 31. The net cash transfers from LBHI to LBIE leveled

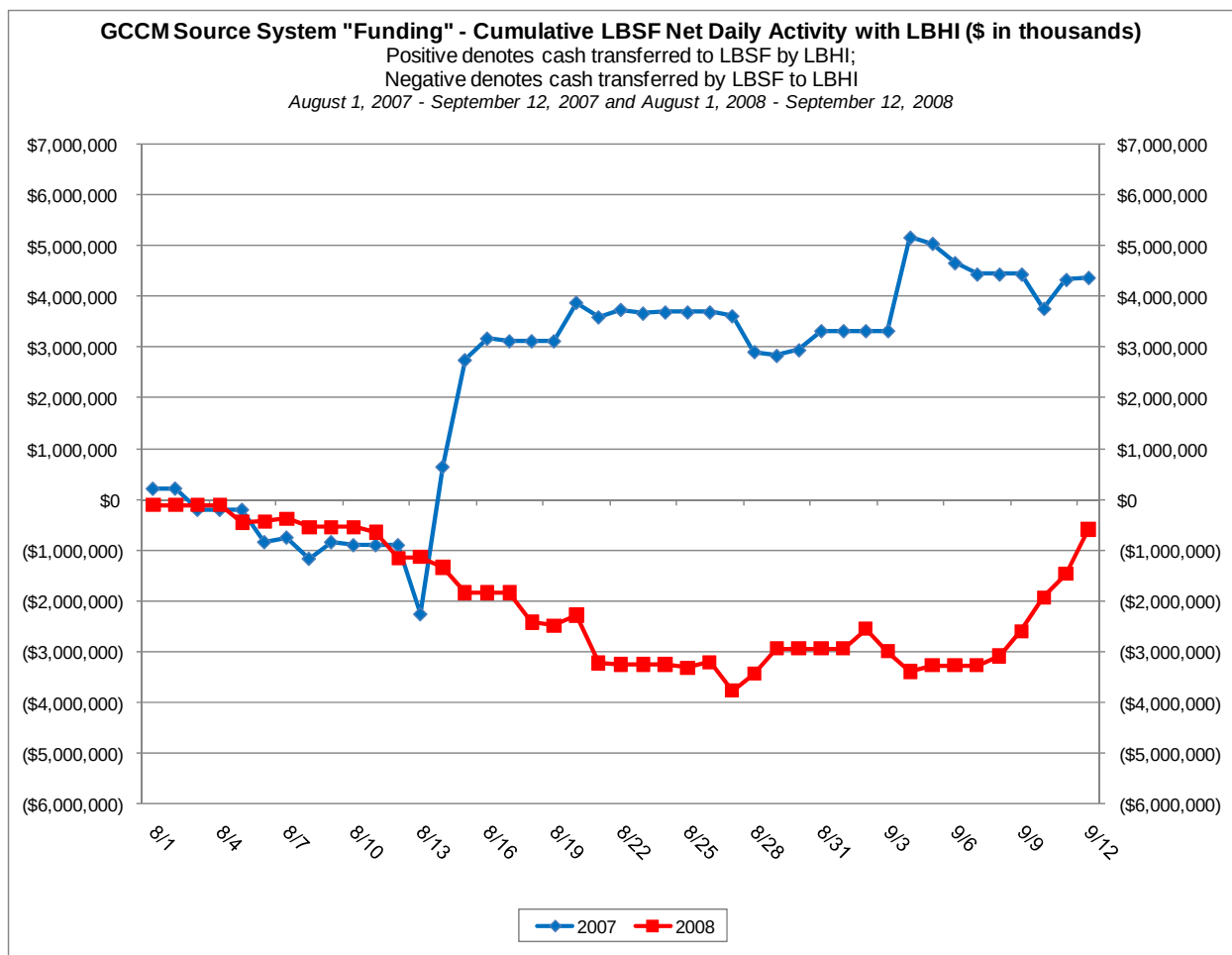
off for the remaining two weeks, resulting in a net \$4 billion ultimately flowing into LBIE by the end of the six-week period in 2007.

In 2008, the cash flows from LBHI to LBIE followed a considerably different pattern. The first five weeks of the 2008 time period were relatively uneventful, with relatively small net cash transfers flowing between August 1 and September 8. Significantly, in the last week prior to LBHI's bankruptcy, and particularly between September 9 and September 12, net cash transfers abruptly changed. In that period, LBHI transferred a net amount of roughly \$4 billion to LBIE, with a net amount of over \$1 billion flowing into LBIE during two of those four days.

3. LBSF

The vast majority of LBSF's FUNDING activity during the time periods of analysis in 2007 and 2008 involved LBHI.²⁸ As may be seen below, for the pertinent time period in 2007, LBHI transferred a net amount of close to \$4.5 billion to LBSF, whereas in 2008 LBSF transferred a net amount of almost \$600 million to LBHI:

²⁸ LBSF's net FUNDING activity involving LBDP in 2007 (approximately \$14,000) and 2008 (approximately \$2 million) was *de minimis*.



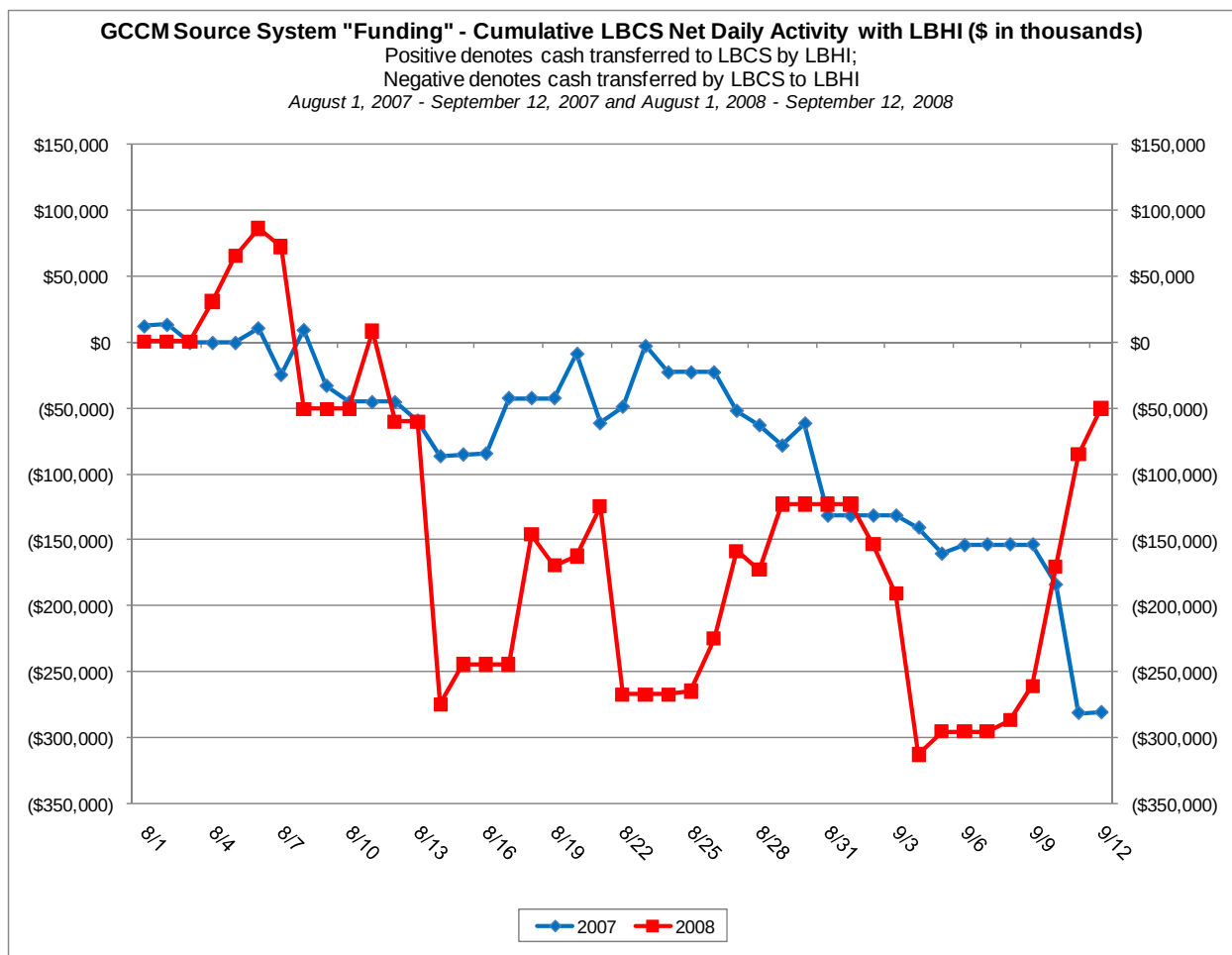
Apart from the substantial differences in direction and amount of FUNDING activity between the parties in the pertinent periods in 2007 and 2008, the net daily activity data also reveal that there were substantial differences in the timing of the various cash flows. In the early weeks of the 2007 analysis period, LBSF transferred a net amount of over \$2 billion to LBHI, including an almost \$1.5 billion net transfer on August 13. After these first two weeks, however, the cash transfers abruptly changed direction. Between August 14 and August 20, LBHI transferred a net amount of approximately \$6 billion to LBSF, including net amounts of nearly \$3 billion on August 14 and approximately \$2 billion on August 15. After various FUNDING transactions

between the parties over the remaining weeks, the net cash flow from LBHI to LBSF totaled approximately \$4.5 billion for the entire 2007 analysis period.

For the analogous period in 2008, the cash flows followed a considerably different pattern. For the first four weeks of the period, cash flows were almost all in one direction, with net cash transfers consistently flowing from LBSF to LBHI. By August 25, LBSF had transferred a net amount of nearly \$4 billion in cash to LBHI, at which point the payments started reversing direction. Between September 5, 2008 and 12, 2008, LBHI transferred a net amount of nearly \$3 billion in cash to LBSF, including a net amount of almost \$900 million on September 12. In view of LBHI's net cash transfers in late August and early September 2008, the overall net cash flow between the parties nearly equalized for the six-week period.

4. LBCS

LBCS engaged in FUNDING transactions exclusively with LBHI during the 2007 and 2008 periods of analysis. LBCS transferred net amounts of about \$280 million in the 2007 period of analysis and about \$50 million in the 2008 period of analysis:



In the relevant periods in both 2007 and 2008, the net daily activity data reveal an ebb and flow of relatively small net cash transfers between LBCS and LBHI. In 2007, no net daily FUNDING transfers exceeded \$100 million, with the vast majority of net flows being well below that amount. Similarly, in 2008, there were no net FUNDING transfers that exceeded \$215 million, with most net transfers being well below that amount. Significantly, between September 5 and September 12, LBHI transferred a net amount of approximately \$250 million in cash to LBCS, most of which was transferred in the four days preceding LBHI's bankruptcy filing.

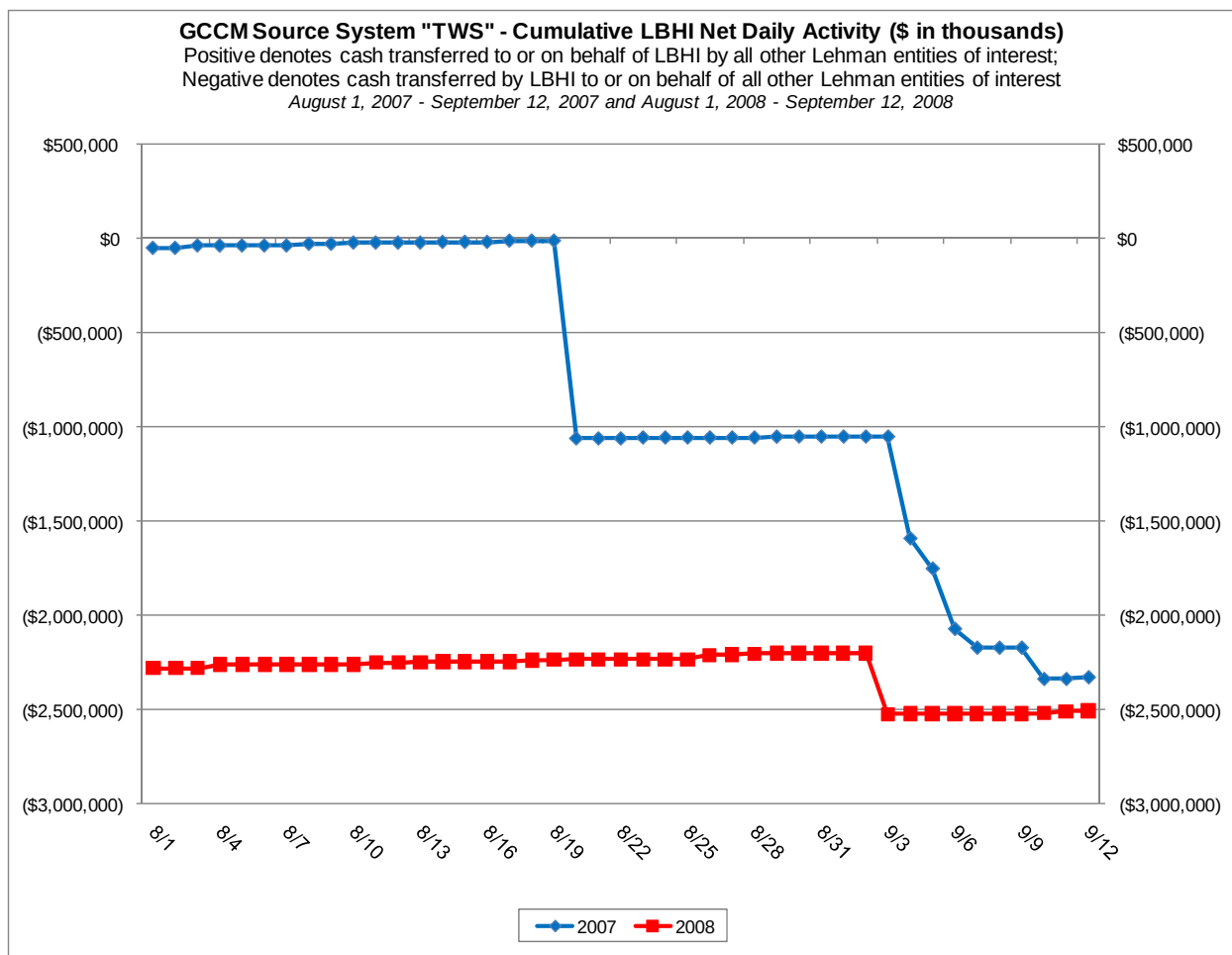
5. LBDP & LBFP

LBDP and LBFP engaged in *de minimis* FUNDING activity in the 2007 and 2008 periods of analysis. As for LBDP, that entity engaged in FUNDING activity with LBHI and LBSF, ultimately transferring a net amount of approximately \$7 million in the 2007 period of analysis, and receiving a net amount of roughly \$3 million in the 2008 period of analysis. LBFP engaged in FUNDING activity exclusively with LBHI, with LBFP transferring net amounts of about \$3 million and about \$11 million to LBHI in the respective 2007 and 2008 periods of analysis.

D. GCCM Source System: TWS

1. LBHI

In both 2007 and 2008, LBHI was engaged in considerable TWS activity. For the pertinent six-week periods in 2007 and 2008, LBHI was the net transferor of approximately \$2.3 billion and \$2.5 billion, respectively, to or on behalf of various Lehman entities of interest:



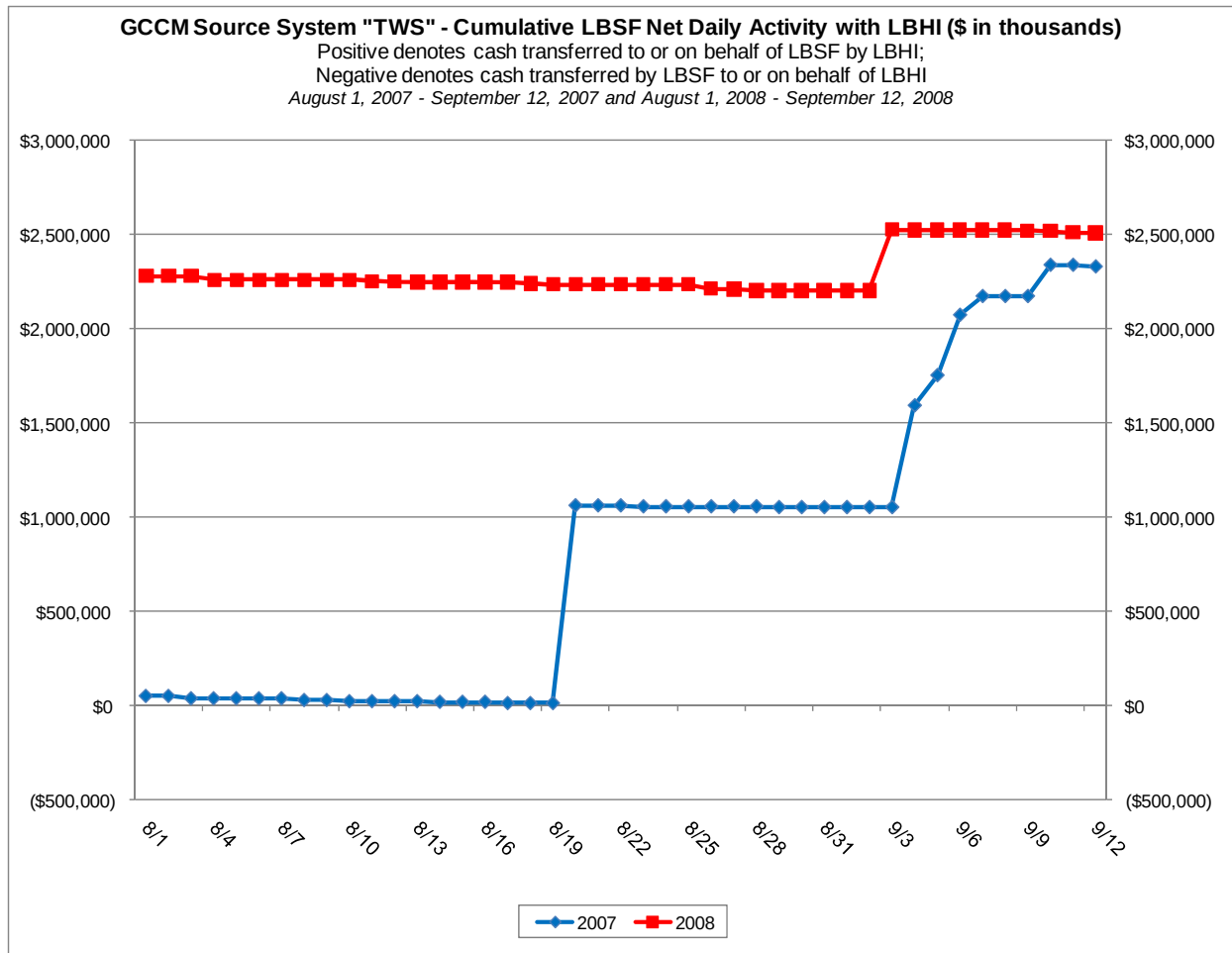
In the 2007 period of analysis, nearly all of LBHI's TWS activity occurred over only a few days. A net amount of about \$1 billion in TWS activity occurred on August 20 and a net amount of approximately \$1.5 billion in TWS activity transpiring between September 3 and 12. Similarly, nearly all of LBHI's TWS activity for the six-week period in 2008 occurred in two days, namely August 1 (roughly \$2.3 billion) and September 3 (roughly \$320 million). Significantly, the remaining two weeks of 2008 involved very little TWS activity for LBHI.

As explained in detail below, LBHI's TWS activity primarily involved LBSF, along with *de minimis* activity involving LBCS and LBIE.²⁹

2. LBSF

LBSF was involved in TWS activity exclusively with LBHI during the pertinent time periods in 2007 and 2008. In each year, LBHI transferred a net amount of approximately \$2.5 billion to or on behalf of LBSF:

²⁹ In 2007, LBHI engaged in less than \$1 million in TWS activity with LBCS and no activity with LBIE. In 2008, LBHI engaged in less than \$10,000 in TWS activity with LBIE and less than \$400,000 in such activity with LBCS.



A review of the net daily activity for the time period of analysis in 2007 reveals that nearly half of the activity in this period occurred in connection with LBHI transferring a net amount of \$1 billion to or on LBSF's behalf on August 20. Moreover, a series of transfers between September 3 and September 12 resulted in a net transfer of roughly \$1.3 billion from LBHI to or on LBSF's behalf. Almost four weeks involved very little TWS activity. In 2008, virtually all of the TWS activity occurred on two days, with LBHI transferring a net amount of about \$2.3 billion to or on LBSF's behalf on August 1 and a net amount of roughly \$320 million to or on LBSF's behalf on September

3. Significantly, very little activity may be observed for the two weeks preceding LBHI's bankruptcy filing.

3. LBCS & LBIE

LBCS and LBIE were engaged in *de minimis* TWS activity in the 2007 and 2008 periods of analysis. As for LBCS, that entity engaged in TWS activity exclusively with LBHI, with LBCS transferring net amounts of about \$700,000 and about \$400,000 to or on LBHI's behalf in the respective 2007 and 2008 periods of analysis. With respect to LBIE, in the relevant period in 2007, LBIE engaged in no TWS activity. For that same period in 2008, LBIE engaged in TWS activity exclusively with LBHI, transferring a mere \$7,000 to or on LBHI's behalf.

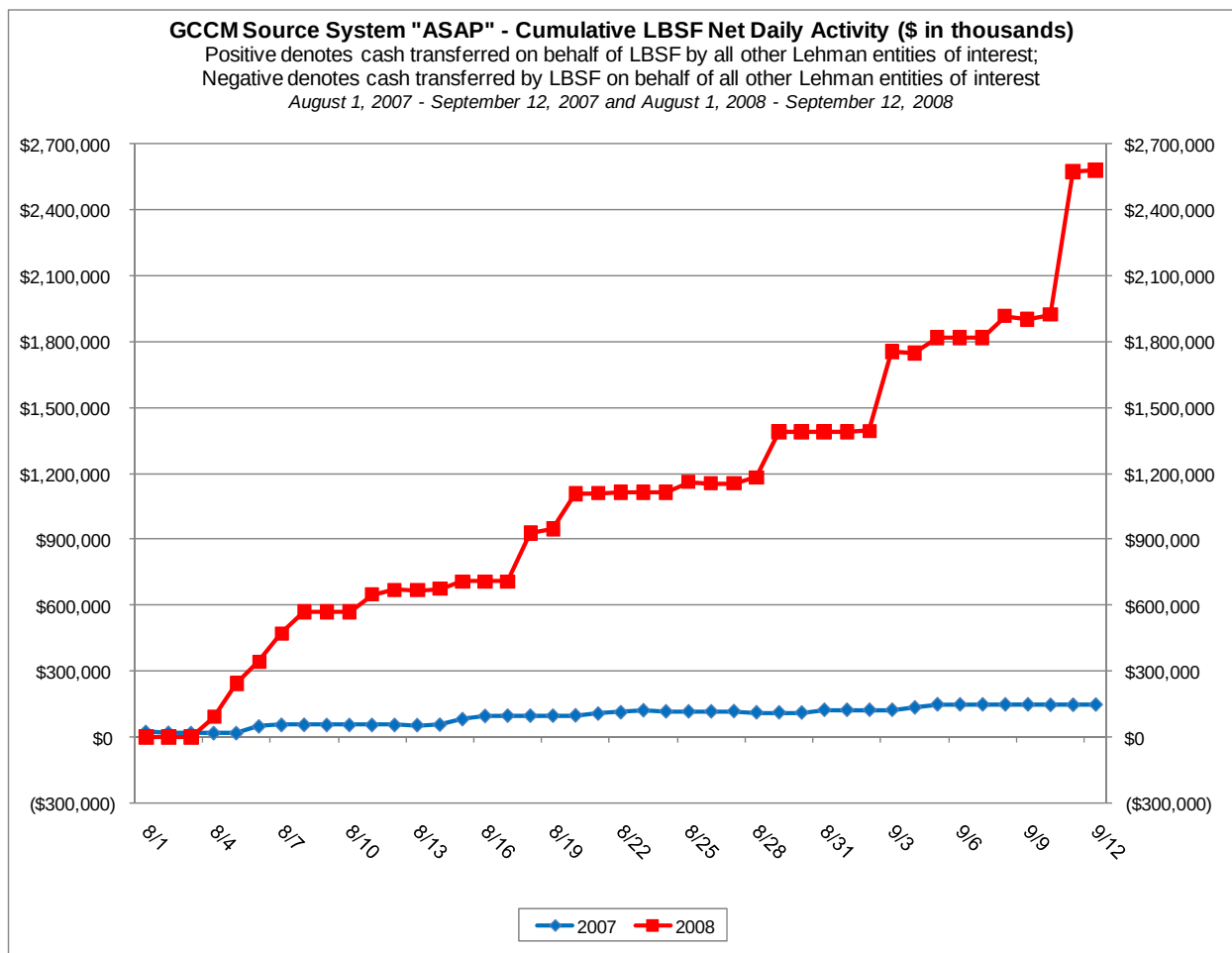
E. GCCM Source System: TWSLON

None of the Lehman entities of interest engaged in TWSLON activity during the 2008 period of analysis, and for those that did in 2007, that activity was *de minimis*. All TWSLON activity during the period of analysis in 2007 involved LBIE, and during the relevant period in that year, several Lehman entities transferred cash to or on LBIE's behalf, including LBHI (approximately \$19,000), LBSF (approximately \$12 million), and LBCS (approximately \$469,000). LBHI, LBSF, and LBCS engaged in TWSLON activity solely with LBIE.

F. GCCM Source System: ASAP

1. LBSF

The majority of the ASAP activity in GCCM between the Lehman entities of interest involved LBSF, which is consistent with the Examiner's understanding that LBSF was primarily engaged in the fixed income and currency, swaps, and derivatives businesses. For the pertinent period in 2007, various Lehman entities transferred a net amount of about \$150 million on LBSF's behalf, while in 2008 various Lehman entities transferred a net amount of approximately \$2.6 billion on LBSF's behalf:



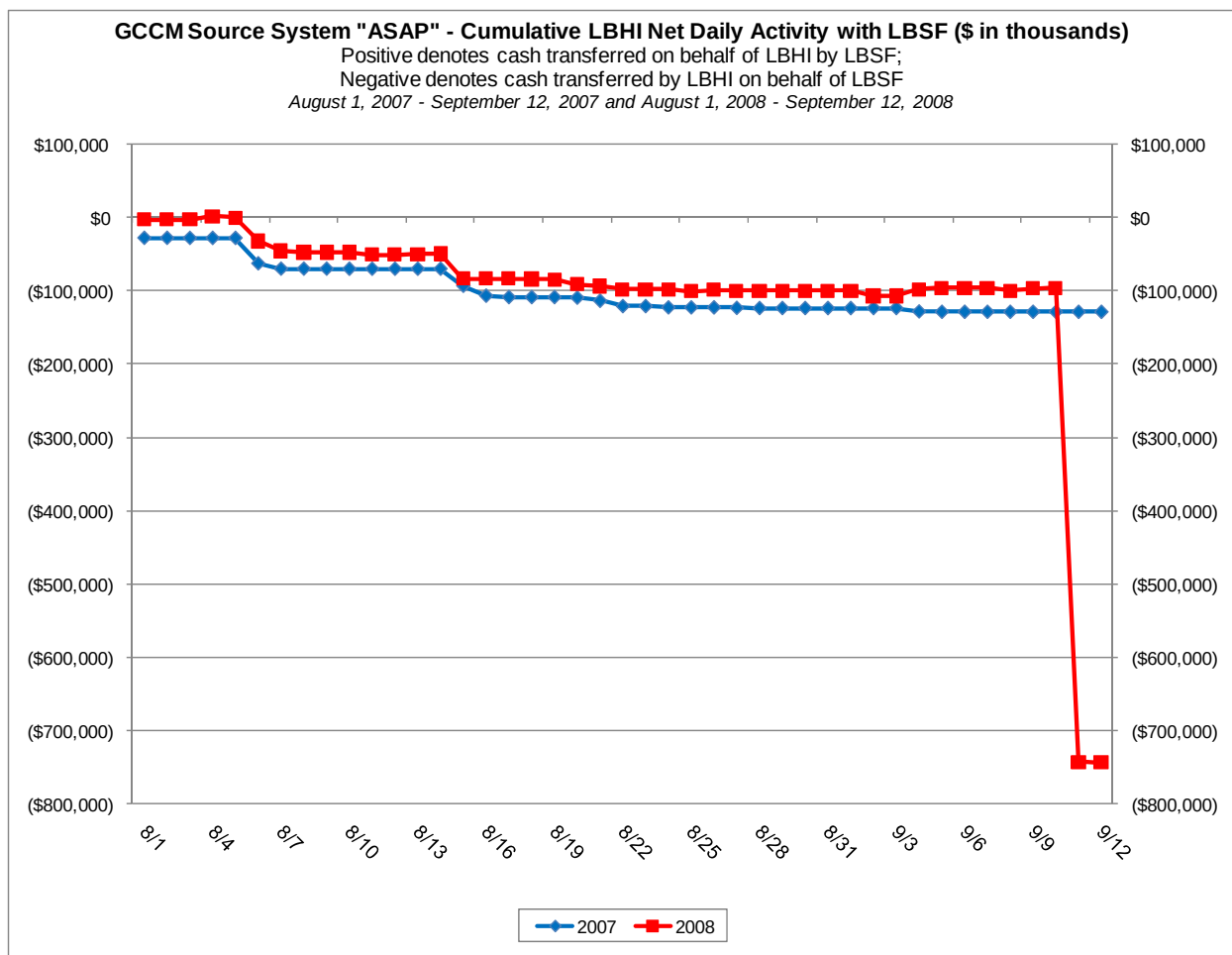
While LBSF's ASAP activity was relatively constant in the 2007 period of analysis, its activity increased in a step-wise fashion in the corresponding period in 2008. Significantly, about one-fourth of LBSF's 2008 ASAP activity in the 2008 period of analysis occurred on September 11, just days before LBHI's bankruptcy. As explained in detail below, nearly all of LBSF's ASAP activity in the relevant periods in 2007 and 2008 involved LBHI, LBIE, and LBCS.³⁰

2. LBHI

Nearly all of LBHI's ASAP activity during the 2007 and 2008 time periods of analysis involved LBSF.³¹ For the pertinent time period in 2007, LBHI transferred a net amount of approximately \$130 million on behalf of LBSF, a net amount that increased nearly six-fold to over \$740 million in 2008:

³⁰ In 2007, LBSF engaged in *de minimis* ASAP activity with LBDP (approximately \$8 million), and LBFP (approximately \$5 million). In 2008, LBSF engaged in *de minimis* ASAP activity with LBDP (approximately \$22 million) and LBFP (approximately \$11 million).

³¹ LBHI's ASAP activity with LBCS during the relevant period in 2007 (approximately \$7,000) and with LBIE in the relevant period in 2008 (approximately \$24 million) was *de minimis*.



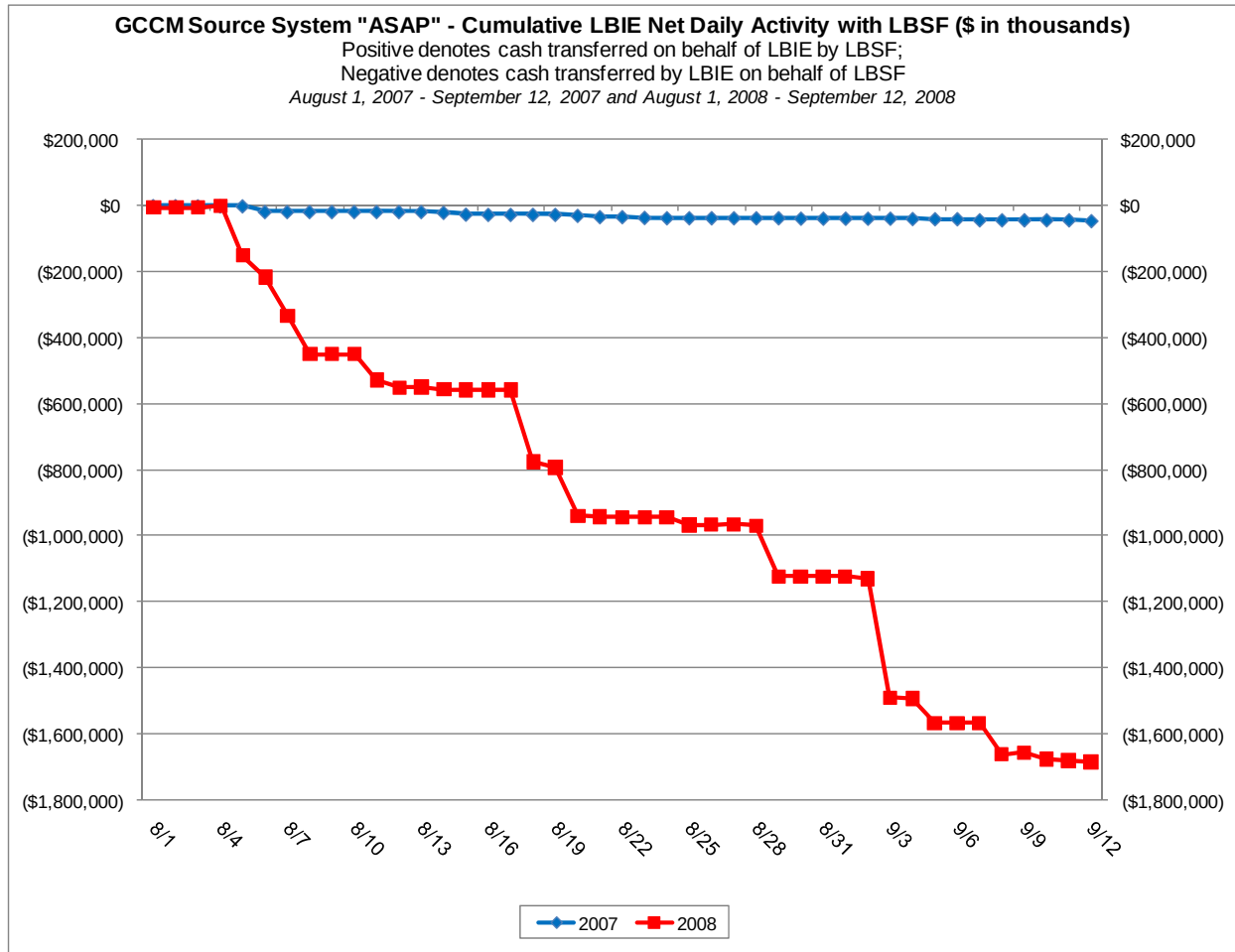
A review of the net daily activity reveals almost identical net ASAP activity in both years, with the exception of LBHI's approximately \$650 million net transfer on behalf of LBSF on September 11, 2008. Significantly, that shift in activity took place almost immediately before LBHI declared bankruptcy.

3. LBIE

Nearly all of LBIE's ASAP activity during the 2007 and 2008 periods of analysis involved LBSF.³² For the pertinent time period in 2007, LBIE transferred a net amount

³² LBIE's ASAP activity with LBHI (approximately \$24 million) and LBCS (approximately \$200,000) in the 2008 time period of analysis was *de minimis*.

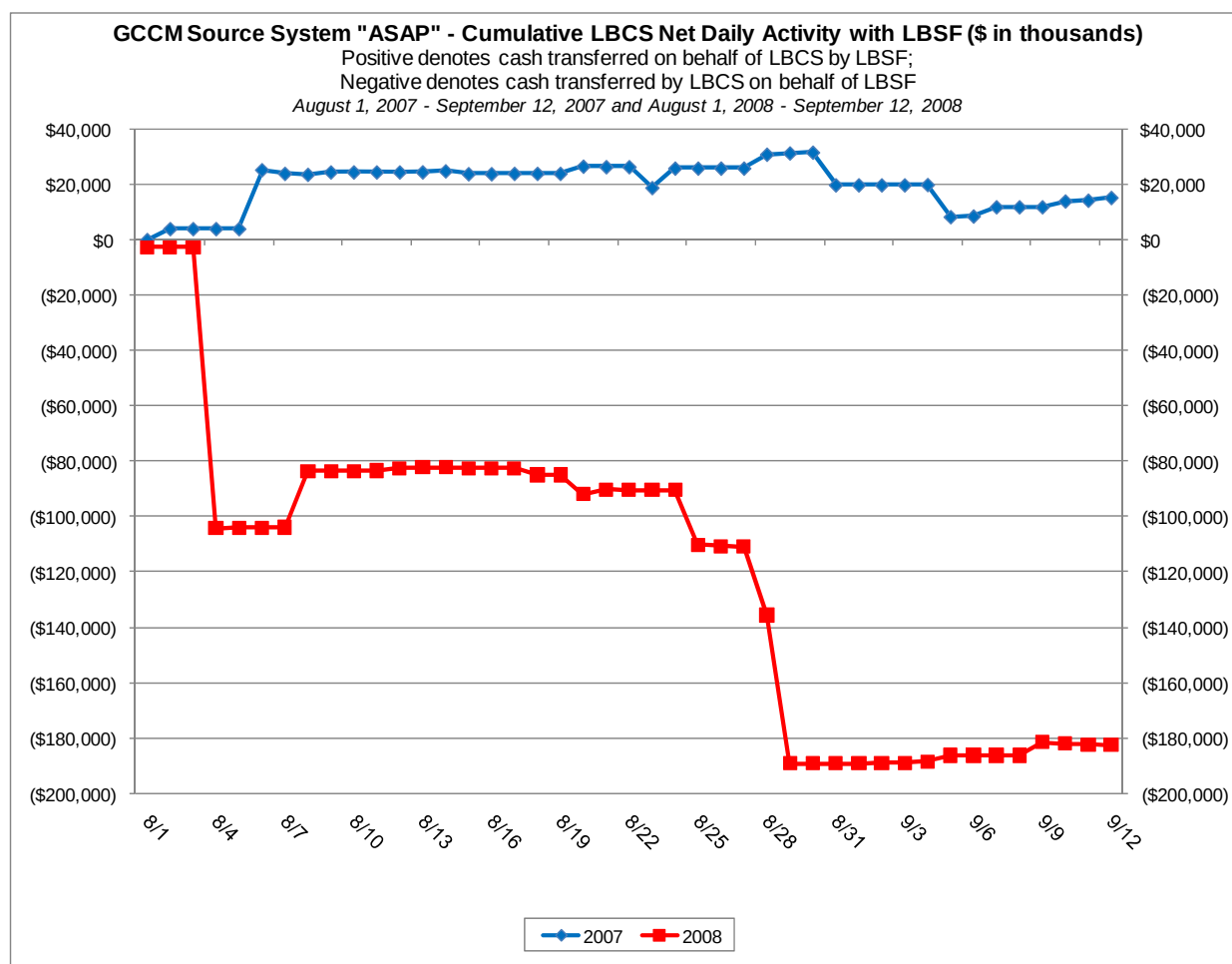
of about \$50 million on behalf of LBSF, a net amount that made a dramatic increase in 2008 to approximately \$1.7 billion:



The net daily activity reveals very little activity in the 2007 period of analysis. By contrast, in the 2008 period of analysis, a step-wise increase in net transfers by LBIE on LBSF's behalf occurred throughout the period, with no appreciable change leading up to the date of LBHI's bankruptcy.

4. LBCS

As with LBHI and LBIE, nearly all of LBCS's ASAP activity during the 2007 and 2008 periods of analysis involved LBSF.³³ For the pertinent time period in 2007, LBSF transferred a net amount of about \$15 million on behalf of LBCS. Conversely, in 2008 LBCS transferred a net amount of about \$180 million on behalf of LBSF:



A review of the net daily activity reveals relatively minimal activity in 2007. By contrast, in 2008, several sharp shifts occurred in ASAP activity, including a net amount of about \$100 million on August 4 and a net amount of about \$100 million between

³³ LBCS's ASAP activity with LBHI (approximately \$7,000) in the 2007 period of analysis and LBIE (approximately \$205,000) in the 2008 period of analysis was *de minimis*.

August 25 and August 29. Interestingly, very little activity occurred between September 1 and September 12, 2008.

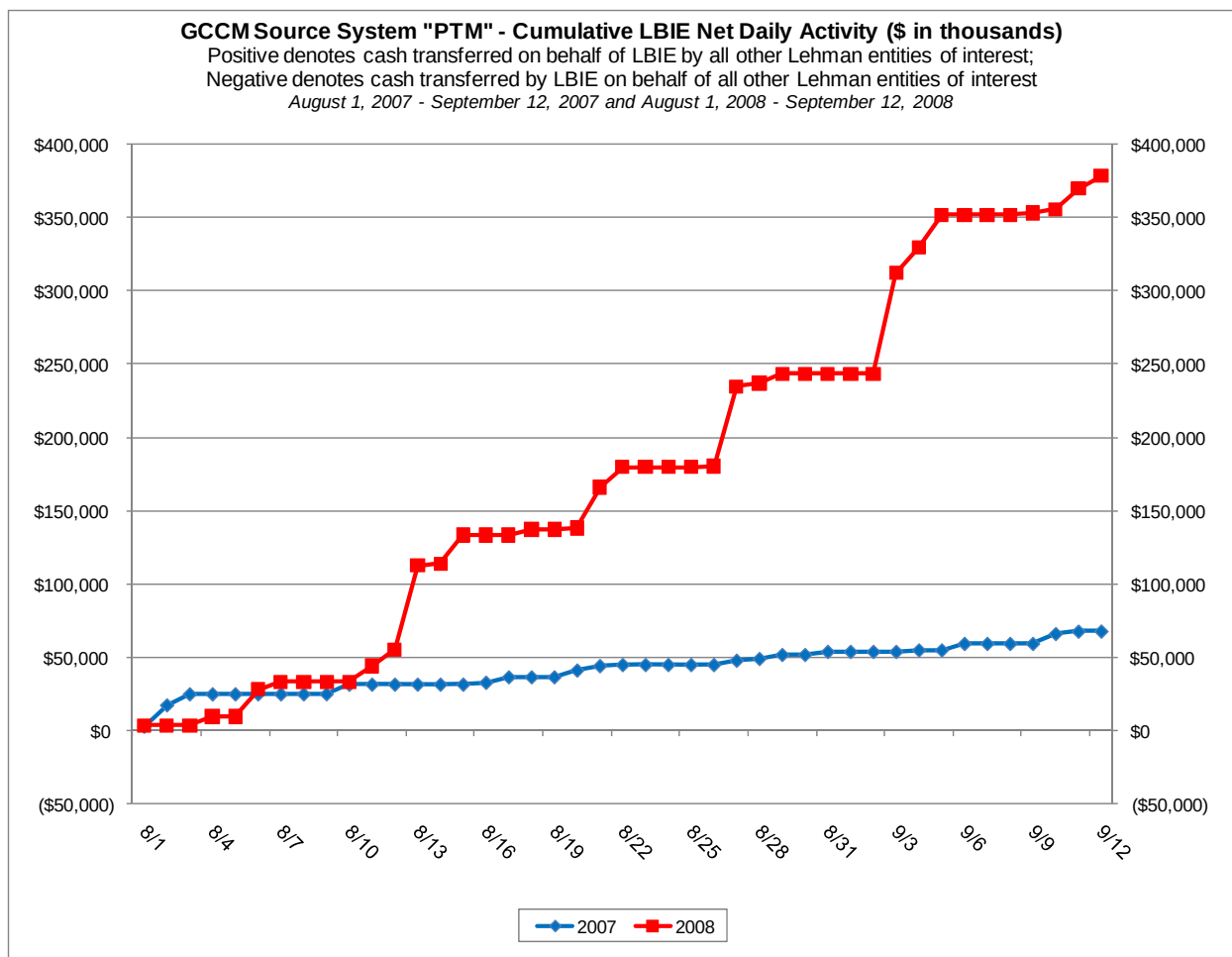
5. LBDP & LBFP

LBDP and LBFP engaged in *de minimis* ASAP activity in 2007 and 2008. As for LBDP, that entity engaged in ASAP activity exclusively with LBSF, with LBSF transferring about \$7.6 million on LBDP's behalf in 2007 and about \$22 million on LBDP's behalf in 2008. With respect to LBFP, that entity engaged in ASAP activity exclusively with LBSF, with LBSF transferring about \$4.6 million on LBFP's behalf in 2007 and about \$11 million on LBFP's behalf in 2008.

G. GCCM Source System: PTM

1. LBIE

All of the PTM activity in GCCM between the Lehman entities of interest involved LBIE. For the 2007 period of analysis, various Lehman entities of interest transferred a net amount of approximately \$70 million on LBIE's behalf, a net amount that increased approximately five-fold in the 2008 period of analysis to approximately \$380 million:



A review of the net daily activity for the time period of analysis in 2007 reveals generally constant (albeit small) increases in net transfers, culminating in a net amount of nearly \$70 million being transferred on LBIE's behalf. The relevant period in 2008, by contrast, involved a series of roughly \$50 million net transfers interspersed between several days of very little activity, culminating in a net amount of \$380 million being transferred on LBIE's behalf. Nearly 30% of the total \$380 million in activity (approximately \$108 million) occurred during a three day window in the two weeks prior to LBHI's bankruptcy.

The Examiner notes that in the 2007 period of analysis, transfers involving LBSF accounted for all of LBIE's PTM activity (roughly \$70 million). Similarly, in the 2008 period of analysis, transfers involving LBSF accounted for nearly all of LBIE's PTM activity, around 99% of the net amount of roughly \$380 million.³⁴

2. LBCS

LBHI and LBCS engaged in *de minimis* PTM activity in 2007 and 2008. As for LBHI, in the relevant period in 2007 that entity engaged in no PTM activity. For that same period in 2008, LBHI engaged in PTM activity exclusively with LBIE, transferring a total of slightly less than \$2 million on behalf of LBIE. With respect to LBCS, in the relevant period in 2007 LBCS engaged in no PTM activity. For the same period in 2008, LBCS engaged in PTM activity with LBIE, ultimately transferring a total of about \$137,000 on behalf of LBIE.

LBI, LBCC, LOTC, LBDP, and LBFP engaged in no PTM activity whatsoever with the Lehman entities of interest during the relevant periods in 2007 and 2008.

³⁴ In 2008, LBIE engaged in *de minimis* PTM activity with LBCS (approximately \$150,000) and LBHI (approximately \$2 million).

APPENDIX 26: CUSIPS WITH BLANK LEGAL ENTITY IDENTIFIERS

This Appendix 26 was prepared by Duff & Phelps and identifies the par values of the CUSIPs that were associated with “blank” legal entity fields in GFS, as discussed in Section III.C.3.a.2 of the Report.

**Transferred CUSIPs with “Blank” Legal Entity Field in GFS
September 12, 2008**

#	CUSIP	CUSIP Par Amount per Securities Lists (1)
1.	004845202	\$1,204
2.	233806306	4,565
3.	500458401	100
4.	02687QBC1	102,000
5.	404280AJ8	1,860,000
6.	48122U105	100
7.	52517PZL8	50,000
8.	78442FEH7	10,000,000
9.	91086QAH1	1,500,000
10.	Y7187Y116	75
Grand Total		\$13,518,044

Source:

(1) Par values for transferred securities were obtained from the following documents: (i) LBEX-AM 007527, (ii) LBEX-AM 008114.

APPENDIX 27: CUSIPS NOT ASSOCIATED WITH AN LBHI AFFILIATE

This Appendix 27 was prepared by Duff & Phelps and identifies the par values of the CUSIPs that were associated with entities other than the LBHI Affiliates, as discussed in Section III.C.3.a.2.a of the Report.

List of Non-Debtor Entity Securities Excluded from Further Analysis
September 12, 2008

Amounts in \$millions (excluding number of CUSIPs)

Schedules A & B - CUSIPs Linked Solely to Non-Debtor Entities	Number of CUSIPs	Sum of Par Value per Securities List (1)
Lehman Brothers Inc.	7,174	\$59,983.6
Lehman Brothers Finance S.A. (Chapter 11 Case Dismissed)	74	\$541.6
LB International (Europe)	167	495.2
LB I Group Inc.	7	23.7
Lehman Brothers Market Makers	55	0.2
Ribco LLC	9	0.2
Subtotal for CUSIPs Linked Solely to Non-Debtor Entities	7,486	\$61,044.6

Annex A - CUSIPs Linked Solely to Non-Debtor Entities	Number of CUSIPs	Sum of Par Value per Securities List (1)
Lehman Brothers Inc.	984	\$17,178.5
LB International (Europe)	2	15.8
Storm Funding Ltd	1	18.0
Subtotal for CUSIPs Linked Solely to Non-Debtor Entities	987	\$17,212.4

Schedules A & B - CUSIPs Linked to Multiple Non-Debtor Entities	Number of CUSIPs	Sum of Par Value per Securities List (1)
LB Commercial Bank (LCB)		No Further Analysis Deemed Necessary
LB I Group Inc.		
LB International (Europe)		
Lehman Brothers Bank		
Lehman Brothers Bankhaus A.G.		
Lehman Brothers Inc.		
Lehman Brothers Market Makers		
Lehman Investments Inc.		
Lehman RE Limited		
Storm Funding LTD		
Subtotal for CUSIPs Linked to Multiple Non-Debtor Entities	824	\$5,470.3

Annex A - CUSIPs Linked to Multiple Non-Debtor Entities	Number of CUSIPs	Sum of Par Value per Securities List (1)
LB Asia Holdings Limited		No Further Analysis Deemed Necessary
LB Commercial Corp. Asia Limited		
LB I Group Inc.		
LB International (Europe)		
Lehman Brothers Inc.		
Lehman Investments Inc.		
Lehman RE Limited		
Storm Funding Ltd		
Subtotal for CUSIPs Linked Solely to Non-Debtor Entities	175	\$1,926.7

Grand Total	9,472	\$85,653.9
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Notes:

(1) Par values for transferred securities were obtained from the following documents: (i) LBEX-AM 007527, (ii) LBEX-AM 008114, (iii) BCI-EX-00077244 to BCI-EX-00077270.

APPENDIX 28: CUSIPS ASSOCIATED SOLELY WITH AN LBHI AFFILIATE

This Appendix 28 was prepared by Duff & Phelps and identifies the par values of the CUSIPs that were associated only with LBSF, an LBHI Affiliate, as discussed in Section III.C.3.a.2.b of the Report.

Transferred CUSIPs Linked in GFS Solely to LBSF
September 12, 2008

#	CUSIP	Product Description	Par Amount per GFS (1)	Par Amount per Securities Lists (2)
1.	846396109	SPAN-AMERICA MEDICAL SYSTEMS INC	\$150	\$5,000
2.	22765U102	CROSSTEX ENERGY L P	1,246	9,581
3.	52517P7B1	LEHMAN BROS HOLDINGS INC PRINC PROT NT ON BSKT OF INDICES DUE 10/25/2011 R/MD0000 10/25/2011	2,000	2,000
4.	52519H5C7	LEHMAN BANK APR 06 ELCD ELCD ON BASKET OF INDICES 106% MIN REDEMPTION APR11-MAT R/MD0000 04/28/2011	4,490,000	11,000
5.	52519H7A9	LEHMAN BANK MAY 06 ELCD ELCD ON BASKET OF INDICES 106% MIN REDEMPTION MAY11-MAT R/MD0000 05/31/2011	2,927,000	10,000
6.	52519H7L5	LEHMAN BANK JUNE 06 ELCD ELCD ON BASKET OF INDICES 106% MIN REDEMPTION JUN11-MAT R/MD0000 06/30/2011	1,539,000	5,000
7.	52522L236	WTS LEHMAN BROS HLDGS INC RETURN ENHANCED NT LKD BSKT OFINDICES	414,765	55,300
8.	52522L392	WTS LEHMAN BROS HLDGS INC RETURN ENHANCED NT LKD TO BSKT OF INDICES	61,100	61,100
9.	52522L483	WTS LEHMAN BROS HLDGS RETURN OPTIMIZATION SECS LKD TO BSKT OF INDICES	38,100	38,100
10.	52522L814	WTS LEHMAN BROS HOLDINGS MSCI EM INDEX RET OPT SEC LINKED DUE 9/30/09	7,980	7,980
11.	52523J131	LEHMAN BROS HLDGS INC PERFORMANCE SECS WITH PARTIAL PROTN ON BSKT OF INDICES	35,120	35,120
12.	5252M0DD6	LEHMAN BROTHERS HOLDINGS INC BRIC EQ & CCY PR PROT NTS DUE 02/28/2013 R/MD0000 02/28/2013	185,000	25,000
13.	70522M103	PECOM ENERGIA S A SPONSORED ADR REPSTG 2 CL B SH	185	185
14.	78464A706	SPDR SER TR DJ GLOBAL TITANS ETF	299,604	299,604
Grand Total			\$10,001,250	\$564,970

Source:

(1) Par amounts extracted from GFS data set dated September 12, 2008.

(2) Par values were obtained from the following documents: (i) LBEX-AM 007527, (ii) LBEX-AM 008114, (iii) BCI-EX-00077244 to BCI-EX-00077270.

APPENDIX 29: CUSIPS ASSOCIATED WITH BOTH LBI AND LBHI AFFILIATES

This Appendix 29 was prepared by Duff & Phelps and identifies the par values of the CUSIPs that were associated with both LBI and LBHI Affiliates, as discussed in Section III.C.3.a.2.c of the Report.

Transferred CUSIPs Linked in GFS to Debtor & Non-Debtor Entities
September 12, 2008

#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1.	000375204	***ABB LTD SPONSORED ADR	\$170,874
2.	000957100	ABM INDUSTRIES INC	47,271
3.	001031103	AEP INDUSTRIES INC	90
4.	001986108	ARC ENERGY TRUST UNIT CAD 0.00CAD	97
5.	002255107	***AU OPTRONICS CORP SPONSORED ADR	48,229
6.	002535201	AARON RENTS INC NEW	27,609
7.	002824100	ABBOTT LABORATORIES	66,691
8.	002896207	ABERCROMBIE & FITCH CO-CL A	157,628
9.	003654100	ABIOMED INC	10,000
10.	003687100	ABITIBOWATER INC	254,654
11.	003830106	ABRAXAS PETROLEUM CORP	1,381
12.	004225108	ACADIA PHARMACEUTICALS INC	3,342
13.	004446100	ACETO CORP N/C FR ACETO CHEMICAL CO INC	1,540
14.	004498101	ACI WORLDWIDE INC	107,149
15.	004934105	ACTEL CORP	5,663
16.	007094105	ADMINISTAFF INC	4,637
17.	007865108	AEROPOSTALE	60,028
18.	007903107	ADVANCED MICRO DEVICES INC	1,717,247
19.	007942204	ADVANTA CORP-CL B NON-VTG	20,744
20.	007974108	ADVENT SOFTWARE INC	12,800
21.	008073108	AEROVIRONMENT INC	18,083
22.	008190100	AFFILIATED COMPUTER SERVICES INC-CL A	94,157
23.	008252108	AFFILIATED MANAGERS GROUP INC	46,403
24.	008916108	***AGRIUM INC	31,802
25.	009119108	***AIR FRANCE-KLM SPONSORED ADR	98
26.	009158106	AIR PRODUCTS & CHEMICALS INC	119,912
27.	009606104	***AIXTRON AKTIENGESELLSCHAFT SPONSORED ADR	1,107
28.	011311107	ALAMO GROUP INC	643
29.	011659109	ALASKA AIR GROUP INC	21,489
30.	012423109	ALBANY MOLECULAR RESEARCH INC	3,345
31.	013817101	ALCOA INC	1,471,311
32.	013904305	***ALCATEL-LUCENT SPONSORED ADR	25,880
33.	014482103	ALEXANDER & BALDWIN INC	13,090
34.	014485106	ALESCO FINANCIAL INC	126,545
35.	015271109	ALEXANDRIA REAL ESTATE EQUITIES INC	1,896
36.	015351109	ALEXION PHARMACEUTICALS INC	35,863
37.	018490102	ALLERGAN INC	22,938
38.	018606202	ALLIANCE IMAGING INC DEL NEW	17,631
39.	018772103	ALLIANCE ONE INTERNATIONAL INC	54,144
40.	018802108	ALLIANT ENERGY CORP	27,450
41.	018804104	ALLIANT TECHSYSTEMS INC	21,973
42.	019228402	***ALLIED IRISH BANKS PLC SPONSORED ADR REPSTG ORD	39,072

Transferred CUSIPs Linked in GFS to Debtor & Non-Debtor Entities
September 12, 2008

#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
43.	019589308	ALLIED WASTE INDUSTRIES INC NEW	552,710
44.	020002101	ALLSTATE CORP	261,552
45.	020520102	ALON USA ENERGY INC	51,524
46.	020813101	ALPHARMA INC-CL A	246,754
47.	022205108	***ALUMINA LTD SPONSORED ADR	11,591
48.	022276109	***ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS	64,583
49.	023135106	AMAZON.COM INC	100,158
50.	023608102	AMEREN CORP	54,817
51.	023850100	AMERICAN APPAREL INC	125,018
52.	025195207	AMERICAN COMMERCIAL LINES INC NEW	290,714
53.	025537101	AMERICAN ELECTRIC POWER CO INC	6,196
54.	025816109	AMERICAN EXPRESS COMPANY	310,761
55.	025932104	AMERICAN FINANCIAL GROUP INC (HOLDING CO)	32,675
56.	026375105	AMERICAN GREETINGS CORP-CL A	6,191
57.	026874107	AMERICAN INTERNATIONAL GROUP INC	449,549
58.	028731107	AMERICAN ORIENTAL BIOENGINEERING INC	43,146
59.	029429107	AMERICAN SCIENCE & ENGINEERING INC	49,075
60.	029912201	AMERICAN TOWER CORP CL A	191,943
61.	030111108	AMERICAN SUPERCONDUCTOR CORP	47,833
62.	030145205	AMERICAN TECHNOLOGY CORP-DEL	4
63.	030420103	AMERICAN WTR WKS CO INC NEW	46
64.	030506109	AMERICAN WOODMARK CORP	5,041
65.	031001100	AMES NATIONAL CORP COM	54
66.	031100100	AMETEK INC NEW	48,631
67.	032159105	AMREP CORP	3,438
68.	032346108	AMYLIN PHARMACEUTICALS INC	372,142
69.	032511107	ANADARKO PETROLEUM CORP	444,785
70.	032654105	ANALOG DEVICES INC	33,388
71.	032657207	ANALOGIC CORP NEW	4,575
72.	035290105	ANIXTER INTERNATIONAL INC	11,471
73.	035710409	ANNALY CAPITAL MANAGEMENT INC	357,219
74.	036115103	ANNTAYLOR STORES CORP	205,107
75.	037023108	ANTHRACITE CAPITAL INC	270,479
76.	037347101	ANWORTH MORTGAGE ASSET CORP	6,463
77.	037389103	AON CORP	96,541
78.	037411105	APACHE CORP	193,470
79.	037489101	***APCO ARGENTINA INC (CAYMEN ISLANDS) ORD	2,613,830
80.	037604105	APOLLO GROUP INC-CL A	29,645
81.	037833100	APPLE INC	582,918
82.	037933108	APRIA HEALTHCARE GROUP INC	27,293
83.	038149100	APPLIED BIOSYSTEMS INC	6,286
84.	038222105	APPLIED MATERIALS INC	889,916
85.	038336103	APTARGROUP INC	40,701
86.	038923108	ARBOR REALTY TRUST INC	35,924
87.	039380100	ARCH COAL INC	151,839

Transferred CUSIPs Linked in GFS to Debtor & Non-Debtor Entities
September 12, 2008

#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
88.	039762109	ARDEN GROUP INC-CL A	750
89.	040149106	ARGON ST INC	42,320
90.	040790107	ARKANSAS BEST CORP-DEL	22,854
91.	043136100	ARTHROCARE CORP	960
92.	043176106	ARUBA NETWORKS INC	215,355
93.	043436104	ASBURY AUTOMOTIVE GROUP INC	7,567
94.	043635101	ASCENT SOLAR TECHNOLOGIES INC	52,221
95.	044103109	ASHFORD HOSPITALITY TR INC COM SHS	21,256
96.	045327103	ASPEN TECHNOLOGY INC	1,000
97.	045487105	ASSOCIATED BANC CORP	14,265
98.	046265104	ASTORIA FINANCIAL CORP	25,867
99.	049079205	ATLANTIC TELE-NETWORK INC NEW	397
100.	049167109	ATLAS AMERICA INC	854,496
101.	049303100	ATLAS ENERGY RES LLC	1,187
102.	049513104	ATMEL CORP	34,816
103.	050095108	ATWOOD OCEANICS INC	21,776
104.	052660107	AUTHENTEC INC	56,653
105.	052769106	AUTODESK INC	82,857
106.	053015103	AUTOMATIC DATA PROCESSING INC	66,473
107.	053332102	AUTOZONE INC	43,493
108.	053484101	AVALONBAY COMMUNITIES INC	68,307
109.	053494100	AVATAR HOLDINGS INC	26,318
110.	053611109	AVERY DENNISON CORP	63,500
111.	054303102	AVON PRODUCTS INC	43,089
112.	054536107	***AXA-UAP-SPONSORED ADR (FORMERLY AXA SA)	156
113.	054540109	AXCELIS TECHNOLOGIES INC	583,883
114.	054615109	AXSYS TECHNOLOGIES INC	38
115.	055434203	***BG GROUP PLC ADR FINAL INSTALLMENT NEW	82
116.	055622104	***BP P L C SPONSORED ADR (FRM BP AMOCO PLC)	22,338
117.	056525108	BADGER METER INC	3,991
118.	056752108	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C	117,028
119.	058498106	BALL CORP	50,675
120.	059460303	***BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS	1,554,989
121.	059602201	***BANCO ITAU HOLDING FINANCEIRA SA SPONSORED ADR REPSTG 1 PFD SHS	24,518
122.	060505104	BANK OF AMERICA CORP	949,628
123.	063904106	BANK OF THE OZARKS INC	3,611
124.	064058100	BANK NEW YORK MELLON CORP	734,808
125.	067383109	C R BARD INC	51,750
126.	067511105	BARE ESCENTUALS INC	43,400
127.	067774109	BARNES & NOBLE INC	65,694
128.	067901108	***BARRICK GOLD CORP	283,428
129.	068306109	BARR PHARMACEUTICALS INC	192,631
130.	070203104	BASSETT FURNITURE INDS INC	4,526
131.	071813109	BAXTER INTERNATIONAL INC	129,265
132.	073176109	***BAYTEX ENERGY TRUST TR UTS	1,242

Transferred CUSIPs Linked in GFS to Debtor & Non-Debtor Entities
September 12, 2008

#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
133.	073302101	BE AEROSPACE INC	9,035
134.	075811109	BECKMAN COULTER INC	42,430
135.	075887109	BECTON DICKINSON & CO	54,712
136.	075896100	BED BATH & BEYOND INC	72,192
137.	084423102	BERKLEY W R CORPORATION	1,480
138.	084670108	BERKSHIRE HATHAWAY INC-DEL CL A	28
139.	084670207	BERKSHIRE HATHAWAY INC CL B	1,236
140.	086516101	BEST BUY COMPANY INC	385,075
141.	089302103	BIG LOTS INC COM	110,945
142.	091797100	BLACK & DECKER CORP	30,953
143.	091935502	BLACKBOARD INC	10,765
144.	092113109	BLACK HILLS CORP	34,504
145.	093679108	BLOCKBUSTER INC CL A	203,332
146.	097023105	BOEING CO	363,385
147.	099724106	BORG WARNER AUTOMOTIVE INC	217,842
148.	101121101	BOSTON PROPERTIES INC	61,875
149.	101137107	BOSTON SCIENTIFIC CORP	29,787
150.	109178103	BRIGHAM EXPLORATION CO	139,280
151.	109641100	BRINKER INTERNATIONAL INC	7,642
152.	109696104	BRINK'S COMPANY	1,446
153.	110122108	BRISTOL MYERS SQUIBB CO	362,427
154.	110394103	BRISTOW GROUP INC	44,364
155.	110448107	***BRITISH AMERICAN TOBACCO PLC SPONSORED ADR	2,657
156.	111621306	BROCADE COMMUNICATIONS SYS INCNEW	168,660
157.	112211107	BRONCO DRILLING CO INC	13,743
158.	112463104	BROOKDALE SR LIVING INC	45,692
159.	112585104	***BROOKFIELD ASSET MANAGEMENTINC CLASS A LTD VTG SHS	11,433
160.	112900105	***BROOKFIELD PROPERTIES CORP	19,703
161.	114039100	BROOKLYN FEDERAL BANCORP INC	14
162.	115236101	BROWN & BROWN INC	67,521
163.	115637100	BROWN FORMAN CORP-CL A	440
164.	115637209	BROWN FORMAN CORP-CL B	52,049
165.	115736100	BROWN SHOE COMPANY	198,647
166.	118230101	BUCKEYE PARTNERS LP UNITS LTD PARTNERSHIP INT	282,231
167.	118255108	BUCKEYE TECHNOLOGIES INC	3,273
168.	118440106	BUCKLE INC	131,467
169.	118759109	BUCYRUS INTERNATIONAL INC	7,433
170.	119848109	BUFFALO WILD WINGS INC	47,230
171.	121208201	BURGER KING HOLDINGS INC	7,403
172.	124857202	CBS CORP NEW CLASS B	249,805
173.	125071100	CDI CORP	930
174.	125137109	CEC ENTERTAINMENT INC	450
175.	125269100	CF INDUSTRIES HOLDINGS INC	166,485
176.	125581108	CIT GROUP INC NEW	228,130
177.	125896100	CMS ENERGY CORP	64,528

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
178.	125902106	CPI CORP	7,743
179.	125906107	CSS INDUSTRIES INC	14,859
180.	126132109	***CNOOC LTD SPONSORED ADR REP 100 SHS CL H	5,593
181.	126153105	***CPFL ENERGIA S A SPONSORED ADR	7,815
182.	126650100	CVS CAREMARK CORPORATION	1,175,604
183.	127055101	CABOT CORP	14,645
184.	127190304	CACI INTERNATIONAL INC-CL A	13,205
185.	127387108	CADENCE DESIGN SYSTEMS INC	251,824
186.	128246105	CALAVO GROWERS INC	58
187.	129915203	CALIFORNIA COASTAL COMMUNITIESINC NEW	452,641
188.	131347304	CALPINE CORPORATION	1,357,656
189.	132011107	CAMBREX CORP	25,792
190.	134429109	CAMPBELL SOUP CO	73,413
191.	136385101	***CANADIAN NATURAL RESOURCES LTD US LISTED	181,108
192.	136907102	CANDELA CORP	539
193.	137801106	CANO PETROLEUM INC	18,234
194.	138006309	***CANON INC-ADR NEW REPSTG 5 SHS	100
195.	138098108	CANTEL MEDICAL CORPORATION	6,502
196.	140065202	CAPITAL CORP OF THE WEST NEW	6,252
197.	140501107	CAPITAL SOUTHWEST CORP	66
198.	140781105	CARBO CERAMICS INC	24,268
199.	143130102	CARMAX INC	220,997
200.	143658300	CARNIVAL CORP COMMON PAIRED STOCK	34,725
201.	144285103	CARPENTER TECHNOLOGY CORP	12,444
202.	147195101	CASCADE CORP	4,348
203.	147448104	CASELLA WASTE SYSTEMS INC-CL A	1,710
204.	147528103	CASEYS GENERAL STORES INC	40,099
205.	148711104	CASUAL MALE RETAIL GROUP INC	211,243
206.	149123101	CATERPILLAR INC	158,806
207.	149205106	CATO CORP CL A	8,598
208.	151020104	CELGENE CORP	53,609
209.	153527106	CENTRAL GARDEN & PET CO	284,735
210.	156492100	CENTURY CASINOS INC	116
211.	156708109	CEPHALON INC	43,611
212.	156782104	CERNER CORP	26,527
213.	158496109	CHAMPION ENTERPRISES INC	51,987
214.	159864107	CHARLES RIVER LABORATORIES INTERNATIONAL INC	26,129
215.	161133103	CHARMING SHOPPES INC	448,782
216.	163731102	CHEMICAL FINANCIAL CORP	8,029
217.	166764100	CHEVRON CORPORATION	279,795
218.	168615102	CHICOS FAS INC	4,000
219.	168905107	CHILDRENS PLACE RETAIL STORES INC	482,129
220.	169426103	***CHINA TELECOM CORP LIMITED SPONSORED ADR REPSTG H SHS 100 H SHARES FOR 1 ADR	41
221.	169656105	CHIPOTLE MEXICAN GRILL INC CL A	23,745
222.	169656204	***CHIPOTLE MEXICAN GRILL INC CLASS B	13,839

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
223.	170388102	CHOICEPOINT INC	1,000,000
224.	170404305	CHORDIANT SOFTWARE INC	52,802
225.	171232101	CHUBB CORP	30,065
226.	171340102	CHURCH & DWIGHT CO INC	10,063
227.	171779309	CIENA CORPORATION	84,815
228.	171871106	CINCINNATI BELL INC NEW COM	5,823,561
229.	172062101	CINCINNATI FINANCIAL CORP	95,915
230.	172908105	CINTAS CORP	8,086
231.	172922106	CITIZENS & NORTHERN CORP	29
232.	172967101	CITIGROUP INC	1,089,184
233.	178566105	CITY NATIONAL CORP	34,567
234.	179895107	CLARCOR INC	20,985
235.	180461105	CLARENT CORP	2,200
236.	185385309	CLEARWIRE CORP CL A	30,385
237.	185896107	CLEVELAND CLIFFS INC	433,029
238.	189054109	CLOROX CO	70,738
239.	189754104	COACH INC	325,127
240.	190897108	COBIZ FINANCIAL INC	19,281
241.	191216100	COCA COLA CO	1,034,731
242.	192108108	COEUR D ALENE MINES CORP	287,404
243.	192446102	COGNIZANT TECHNOLOGY SOLUTIONSCORP-CL A	294,807
244.	192479103	COHERENT INC	731
245.	193068103	COLDWATER CREEK INC	6,522
246.	193459302	COLEMAN CABLE INC	17,524
247.	194014106	COLFAX CORPORATION	2,942
248.	194162103	COLGATE PALMOLIVE CO	90,166
249.	197779101	COLUMBIA LABORATORIES INC	465
250.	198516106	COLUMBIA SPORTSWEAR CO	77,004
251.	200340107	COMERICA INC	42,929
252.	203372107	COMMSCOPE INC	12,769
253.	203607106	COMMUNITY BANK SYSTEMS INC	11,269
254.	204149108	COMMUNITY TRUST BANCORP INC	8,851
255.	204386106	***CGG VERITAS SPONSORED ADR	3,380
256.	204412209	***COMPANHIA VALE DO RIO DOCE SPONSORED ADR	5,897,300
257.	205363104	COMPUTER SCIENCES CORP	40,603
258.	205768203	COMSTOCK RESOURCES INC NEW	14,482
259.	205862402	COMVERSE TECHNOLOGY INC NEW	899,851
260.	206016107	CONCEPTUS INC	19,010
261.	206708109	CONCUR TECHNOLOGIES INC	88,216
262.	209034107	CONSOLIDATED COMMUNICATIONS HLDGS INC	7,206
263.	209115104	CONSOLIDATED EDISON INC	69,049
264.	210313102	CONSTANT CONTACT INC	4,264
265.	210795308	CONTINENTAL AIRLINES INC-CL B	28,847
266.	212015101	CONTINENTAL RESOURCES INC	56,726
267.	212485106	CONVERGYS CORP	66,015

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
268.	216648402	COOPER COMPANIES INC NEW (THE)	90,791
269.	217204106	COPART INC	7,887
270.	218681104	CORE MARK HOLDING CO INC	9,064
271.	219023108	CORN PRODUCTS INTERNATIONAL INC	535,270
272.	220873103	CORUS BANKSHARES INC	88,323
273.	222660102	COURIER CORP	4,764
274.	222816100	COVANCE INC	95,603
275.	223621103	COWEN GROUP INC	61,210
276.	224399105	CRANE CO	16,279
277.	225447101	CREE INC	5,334
278.	226406106	***CRESUD S A C I F Y A SPONSORED ADR REPSTG 10 COM SHS	2,333
279.	227046109	CROCS INC	154,468
280.	227483104	CROSS COUNTRY HEALTHCARE INC	3,688
281.	228411104	CROWN MEDIA HLDGS INC CL A	11,757
282.	228903100	CRYOLIFE INC	8,724
283.	229669106	CUBIC CORPORATION	473
284.	229678107	CUBIST PHARMACEUTICALS INC	5,968
285.	229899109	CULLEN FROST BANKERS INC	20,985
286.	231021106	CUMMINS INC	137,218
287.	231561101	CURTISS WRIGHT CORP	33,358
288.	232572107	CYMER INC	57,411
289.	232674507	CYPRESS BIOSCIENCES INC COM PAR \$.02	84,280
290.	233153105	DCT INDUSTRIAL TRUST INC	84,823
291.	233293109	DPL INC	89,789
292.	233326107	DST SYSTEMS INC-DEL	36,247
293.	235825205	DANA HOLDING CORP	960,795
294.	235851102	DANAHER CORP	19,794
295.	237194105	DARDEN RESTAURANTS INC	7,193
296.	237502109	DARWIN PROFESSIONAL UNDERWRITERS INC	122
297.	238113104	DATASCOPE CORP	6,040
298.	239359102	DAWSON GEOPHYSICAL CO	5,909
299.	242309102	DEALERTRACK HLDGS INC	104,031
300.	242370104	DEAN FOODS CO NEW	47,998
301.	243537107	DECKERS OUTDOOR CORP	21,466
302.	244199105	DEERE & CO	54,496
303.	246647101	DELEK US HLDGS INC	19,801
304.	247126105	DELPHI CORP (FORMERLY DELPHI AUTOMOTIVE SYSTEMS CORP)	171,442
305.	247131105	DELPHI FINANCIAL GROUP INC CL A	48,692
306.	247361702	DELTA AIR LINES INC DEL COM NEW	1,275,892
307.	247850100	DELTIC TIMBER CORP	14,280
308.	247907207	DELTA PETROLEUM CORP NEW	350,392
309.	247916208	DENBURY RESOURCES INC NEW HOLDING COMPANY	7,003
310.	248019101	DELUXE CORP	4,767
311.	251566105	***DEUTSCHE TELEKOM AG SPONSORED ADR	196,663
312.	251591103	DEVELOPERS DIVERSIFIED REALTY CORP	69,974

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313.	252131107	DEXCOM INC	38,785
314.	252603105	DIAMOND FOODS INC	17,420
315.	252784301	DIAMONDROCK HOSPITALITY COMPANY	100,563
316.	254423106	DINEEQUITY INC	7,973
317.	254543101	DIODES INC	6,217
318.	254687106	WALT DISNEY CO HOLDING CO	154,203
319.	254709108	DISCOVER FINANCIAL SERVICES	387,126
320.	255413106	DIVX INC	142,617
321.	256135203	***DR REDDYS LABS LTD ADR	467
322.	256664103	DOLLAR FINANCIAL CORP	14,375
323.	256743105	DOLLAR THRIFTY AUTOMOTIVE GROUP INC	10,451
324.	256746108	DOLLAR TREE INC	41,538
325.	257559104	DOMTAR CORPORATION	184,819
326.	257867101	R R DONNELLEY & SONS CO	44,761
327.	258598101	DOUBLE-TAKE SOFTWARE INC	41,712
328.	260003108	DOVER CORP	32,038
329.	261570105	DRESS BARN INC	85,477
330.	261608103	DRESSER RAND GROUP INC	9,261
331.	262037104	DRIL-QUIP INC	68,879
332.	263534109	E I DU PONT DE NEMOURS & CO	108,353
333.	264411505	DUKE REALTY CORP NEW	91,136
334.	267475101	DYCOM INDUSTRIES INC	32,485
335.	268648102	EMC CORP-MASS R/MD 11/30/2008	1,299,266
336.	268664109	EMC INSURANCE GROUP INC	3,847
337.	268780103	***E ON AG SPONSORED ADR	12
338.	269246104	E TRADE FINANCIAL CORPORATION	271,678
339.	270321102	EARTHLINK INC	75,170
340.	277276101	EASTGROUP PROPERTIES INC	971
341.	277432100	EASTMAN CHEMICAL CO	28,193
342.	277461109	EASTMAN KODAK CO	81,411
343.	278768106	ECHOSTAR CORPORATION	31,885
344.	278865100	ECOLAB INC	107,529
345.	281020107	EDISON INTERNATIONAL	24,199
346.	283677854	EL PASO ELECTRIC CO NEW	2,979
347.	284131208	ELAN CORP PLC 1 ADR REPR 01.00 SHR	112,645
348.	285218103	ELECTRO RENT CORP	7,781
349.	285229100	ELECTRO SCIENTIFIC INDUSTRIES INC	3,467
350.	291011104	EMERSON ELECTRIC CO	76,756
351.	291641108	EMPIRE DISTRICT ELECTRIC CO	5,723
352.	292218104	EMPLOYERS HLDGS INC	16,170
353.	292505104	***ENCANA CORP	24,273
354.	292562105	ENCORE WIRE CORP	7,782
355.	292659109	ENERGY CONVERSION DEVICES INC	28,314
356.	292756202	ENERGYSOLUTIONS INC DEPOSITARY SHS REPSTG COM	32,257
357.	292764107	ENERNOC INC	10,062

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358.	293306106	ENGLOBAL CORPORATION	12,136
359.	293712105	ENTERPRISE FINANCIAL SERVICES CORP	3,525
360.	293792107	ENTERPRISE PRODUCTS PARTNERS LP	758,716
361.	294100102	ENZO BIOCHEM INC	26,560
362.	294429105	EQUIFAX INC	33,848
363.	294752100	EQUITY ONE INC	15,464
364.	294821608	***ERICSSON L M TEL CO ADR CL B SEK 10	29,135
365.	296315104	ESCO TECHNOLOGIES INC	66,384
366.	297178105	ESSEX PROPERTY TRUST INC	2,694
367.	302051206	EXIDE TECHNOLOGIES NEW	26,689
368.	302130109	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	60,881
369.	302301106	EZCORP INC-CL A	10,874
370.	302520101	F N B CORP-PA	20,164
371.	302571104	FPL GROUP INC	9,078
372.	302941109	FTI CONSULTING INC	999
373.	303250104	FAIR ISAAC INC FORMERLY FAIR ISAAC & CO INC	30,882
374.	303726103	FAIRCHILD SEMICONDUCTOR INTL INC	54,724
375.	306137100	FALCONSTOR SOFTWARE INC	241,011
376.	307000109	FAMILY DOLLAR STORES INC	139,211
377.	311900104	FASTENAL CO	91,501
378.	313148306	FEDERAL AGRICULTURAL MORTGAGE CORP-CL C	6,168
379.	313400301	FREDDIE MAC-VOTING COMMON (FORMERLY FEDERAL HOME LOAN MORTGAGE CORP)	861,815
380.	313549404	FEDERAL MOGUL CORPORATION	24,261
381.	313586109	FANNIE MAE (FEDERAL NATL MTG ASSN)	871,583
382.	313747206	FEDERAL REALTY INVT TRUST SHS BEN INTEREST NEW	14,643
383.	314211103	FEDERATED INVESTORS INC (PA.) CL B	220,657
384.	315405100	FERRO CORP	26,511
385.	316773100	FIFTH THIRD BANCORP	325,078
386.	317492106	FINANCIAL FEDERAL CORP	7,445
387.	317585404	FINANCIAL INSTITUTIONS INC COM	2,605
388.	317923100	FINISH LINE INC-CL A	81,548
389.	318522307	FIRST AMERICAN CORP	139,009
390.	318672102	FIRST BANCORP P R (HOLDING COMPANY)	33,820
391.	320771108	FIRST MARBLEHEAD CORP	360,723
392.	320867104	FIRST MIDWEST BANCORP INC-DEL	29,147
393.	336453105	FIRST STATE BANCORPORATION N.M.	36,696
394.	336901103	1ST SOURCE CORP COM	2,039
395.	337738108	FISERV INC	116,008
396.	337915102	FIRSTMERIT CORP	13,208
397.	337930101	FLAGSTAR BANCORP INC	416,288
398.	337932107	FIRSTENERGY CORP	2,600
399.	343389102	FLOTEK INDUSTRIES INC	50,943
400.	344419106	FOMENTO ECONOMICO ME 1 ADR REPR 10.00 SHR	86,583
401.	344849104	FOOT LOCKER INC	324,862
402.	345203202	FORCE PROTECTION INC NEW	6,000

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403.	345425102	***FORDING CANADIAN COAL TRUST UNITS	650,021
404.	346091705	FOREST OIL CORP COM PAR \$0.01	52,471
405.	346233109	FORESTAR REAL ESTATE GROUP INC	1,367
406.	346375108	FORMFACTOR INC	1,250
407.	349631101	FORTUNE BRANDS INC	29,356
408.	352451108	FRANKLIN BANK CORP	120
409.	353514102	FRANKLIN ELECTRIC CO INC	23,839
410.	354613101	FRANKLIN RESOURCES INC	45,648
411.	357023100	FREIGHTCAR AMERICA INC	72,107
412.	357288109	FREMONT GENERAL CORPORATION	4,078
413.	358029106	***FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR	254
414.	358434108	FRIEDMAN BILLINGS RAMSEY GROUP INC NEW CL A	201,105
415.	359059102	FRONTIER AIRLINES HOLDINGS INC	158
416.	359523107	FUEL TECH INC	94,446
417.	361268105	G & K SERVICES INC CL A	2,990
418.	361438104	GAMCO INVESTORS INC	974
419.	362607301	***GAFISA S A SPONSORED ADR REPSTG 2 COM SHS	12,471
420.	364730101	GANNETT CO INC	296,396
421.	367348109	GATEHOUSE MEDIA INC	47,445
422.	367905106	GAYLORD ENTERTAINMENT CO NEW	18,970
423.	368710406	GENENTECH INC COM NEW	595,229
424.	369550108	GENERAL DYNAMICS CORP	219,728
425.	369604103	GENERAL ELECTRIC CO	14,132,482
426.	370021107	GENERAL GROWTH PROPERTIES INC	76,644
427.	370334104	GENERAL MILLS INC	226,942
428.	370373102	GENERAL MOLY INC	1,028,288
429.	370442105	GENERAL MOTORS CORP COM	486,992
430.	371532102	GENESCO INC	15,584
431.	371559105	GENESEE & WYOMING INC-CL A	1,009
432.	372460105	GENUINE PARTS CO	198,185
433.	373730100	GERBER SCIENTIFIC INC	6,100
434.	373737105	***GERDAU SA-SPONSORED ADR EACH RPSTG 1 PFD SHS	2,942
435.	374163103	GERON CORP	37,596
436.	374393106	GEVITY HR INC	9,614
437.	374511103	***GIANT INTERACTIVE GROUP INCADR	41,300
438.	374689107	GIBRALTAR INDUSTRIES INC	4,271
439.	375558103	GILEAD SCIENCES INC	10,120
440.	376535100	GLADSTONE CAPITAL CORP	8,521
441.	378967103	GLOBAL CASH ACCESS HLDGS INC	11,649
442.	378973408	GLOBALSTAR INC	1,248,772
443.	379336100	GLOBAL INDUSTRIES LTD	480,763
444.	380956409	***GOLDCORP INC NEW	384,650
445.	382410405	GOODRICH PETROLEUM CORP NEW	136,149
446.	382550101	GOODYEAR TIRE & RUBBER CO	254,783
447.	384313102	GRAFTECH INTERNATIONAL LTD COM	57,975

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448.	384802104	W W GRAINGER INC	26,315
449.	387328107	GRANITE CONSTRUCTION INC	51,241
450.	390064103	GREAT ATLANTIC & PACIFIC TEA CO INC	641,208
451.	390905107	GREAT SOUTHERN BANCORP INC-DEL	10,133
452.	393122106	GREEN MOUNTAIN COFFEE ROASTERSINC (FORMERLY GREEN MOUNTAIN COFFEE INC)	76,700
453.	394361208	GREEN BANKSHARES INC	4,639
454.	395150105	GREENFIELD ONLINE INC	1,527
455.	395259104	GREENHILL & CO INC	63,044
456.	397888108	GREY WOLF INC	350,294
457.	398433102	GRIFFON CORP	33,038
458.	398905109	GROUP 1 AUTOMOTIVE INC	34,365
459.	399909100	***GRUPO FINANCIERO GALICIA SASPONSORED ADR RPSTG 10SHS CL B	312,351
460.	401617105	GUESS INC	225,683
461.	401692108	GUIDANCE SOFTWARE INSHR USD 0.00EUR	37,369
462.	403777105	GYMBOREE CORP	37,060
463.	404030108	H&E EQUIPMENT SERVICES INC	7,301
464.	404132102	HCC INSURANCE HOLDINGS INC	143,404
465.	404251100	HNI CORPORATION	750
466.	404280406	***HSBC HOLDINGS PLC SPONSORED ADR NEW	74,309
467.	404303109	HSN INC DEL	49,529
468.	404609109	HACKETT GROUP INC (THE)	13,946
469.	405217100	HAIN CELESTIAL GROUP INC	97,893
470.	406216101	HALLIBURTON CO	70,598
471.	412822108	HARLEY DAVIDSON INC	176,088
472.	412824104	HARLEYSVILLE GROUP INC	1,422
473.	413086109	HARMAN INTERNATIONAL INDUSTRIES INC-NEW	310,484
474.	413216300	***HARMONY GOLD MINING CO LTD SPONSORED ADR	11,258
475.	415864107	HARSCO CORP	3,943
476.	416515104	HARTFORD FINANCIAL SERVICES GROUP INC	37,965
477.	418056107	HASBRO INC	65,742
478.	419870100	HAWAIIAN ELECTRIC INDUSTRIES INC	26,693
479.	419879101	HAWAIIAN HOLDINGS INC	50,528
480.	420781304	HAYES LEMMERZ INTERNATIONAL INC NEW	733,816
481.	420877201	HAYNES INTERNATIONAL INC NEW	498
482.	422245100	HEALTHWAYS INC	105,336
483.	423074103	H J HEINZ CO	222,403
484.	427056106	HERCULES INC	553,906
485.	427096508	HERCULES TECHNOLOGY GROWTH CAPITAL INC	348,367
486.	427398102	HERLEY INDUSTRIES INC	348
487.	427866108	HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP	205,246
488.	428236103	HEWLETT PACKARD CO	1,273,380
489.	428291108	HEXCEL CORP NEW	68,530
490.	430067108	HIGHLAND DISTRESSED OPPORTUNITIES FD INC	10,129
491.	431284108	HIGHWOODS PROPERTIES INC	31,270
492.	431294107	HILB ROGAL & HOBBS CO	800,559

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
493.	431475102	HILL ROM HOLDINGS INC COM	197,178
494.	432748101	HILLTOP HLDGS INC	125,885
495.	435758305	HOLLY CORP NEW \$0.01 PAR	62,602
496.	436440101	HOLOGIC INC	28,897
497.	436893200	HOME BANCSHARES INC	2,046
498.	437076102	HOME DEPOT INC	455,283
499.	437306103	HOME PROPERTIES INC FORMERLY HOME PROPERTIES OF NEW YORK INC	614
500.	440327104	HORACE MANN EDUCATORS CORP NEW	16,015
501.	442487203	HOVNANIAN ENTERPRISES INC-CL A	55,918
502.	443320106	HUB GROUP INC-CL A	2,904
503.	443683107	HUDSON CITY BANCORP INC	74,310
504.	444903108	HUMAN GENOME SCIENCES INC	212,260
505.	446150104	HUNTINGTON BANCSHARES INC	760,006
506.	447011107	HUNTSMAN CORP	782,527
507.	451663108	IDEARC INC	707,945
508.	451713101	IKON OFFICE SOLUTIONS INC	285,762
509.	452308109	ILLINOIS TOOL WORKS INC	51,254
510.	452521107	IMMERSION CORP	86,984
511.	452526106	IMMUCOR INC	108,158
512.	452907108	IMMUNOMEDICS INC	749,732
513.	453038408	***IMPERIAL OIL LTD NEW	345,079
514.	453096208	IMPERIAL SUGAR CO COM	3,336,471
515.	453440307	INDEPENDENCE HOLDING CO NEW	162,944
516.	453836108	INDEPENDENT BANK CORP-MASS	6,652
517.	454072109	INDEVUS PHARMACEUTICALS INC	24,450
518.	456615103	INERGY L P UNIT LTD PARTNERSHIP INT	306,372
519.	456788108	***INFOSYS TECHNOLOGIES LTD SPONS ADR REPSTG 1/2 EQUITY SH	1,254
520.	456837103	***ING GROEP NV-SPONSORED ADR	77
521.	457030104	INGLES MARKETS INC-CL A	8,018
522.	457461200	INLAND REAL ESTATE CORP NEW	7,008
523.	457733103	INSPIRE PHARMACEUTICALS INC	38,472
524.	458140100	INTEL CORP	13,574,584
525.	458665106	INTERFACE INC-CL A	28,674
526.	458743101	INTERLINE BRANDS INC	16,340
527.	459028106	INTL ASSETS HOLDING CORP	17,799
528.	459200101	INTERNATIONAL BUSINESS MACHINES CORP	326,239
529.	459506101	INTL FLAVORS & FRAGRANCES INC	83,122
530.	459902102	INTL GAME TECHNOLOGY	360,789
531.	460335201	INTERNATIONAL SPEEDWAY CORP CL A	13,624
532.	461202103	INTUIT INC	79,166
533.	462846106	IRON MOUNTAIN INC	177,943
534.	464286400	ISHARES INC MSCI BRAZIL FREE INDEX FD	436,509
535.	464286509	ISHARES INC MSCI CDA INDEX FD(BOOK ENTRY)	61,126
536.	464286731	ISHARES INC MSCI TAIWAN INDEX FD	1,188,885
537.	464286822	ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND	74,096

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
538.	464287168	ISHARES TR DOW JONES SEL DIVID INDEX FD	129,800
539.	464287234	ISHARES TRUST MSCI EMERGING MARKETS INDEX FUND	71,745
540.	464287440	ISHARES TRUST 7-10 YR TREAS BOND FUND	525
541.	464287465	ISHARES TRUST MSCI EAFE INDEX FUND	324,677
542.	464287614	ISHARES TRUST RUSSELL 1000 GROWTH INDEX FD	8,413
543.	464287622	ISHARES TRUST RUSSELL 1000 INDEX FUND	45,636
544.	464287630	ISHARES TRUST RUSSELL 2000 VALUE INDEX FUND	2,441
545.	464287648	ISHARES TRUST RUSSELL 2000 GROWTH INDEX FUND	88,611
546.	464287655	ISHARES TRUST RUSSELL 2000 INDEX FD	2,865,715
547.	464287739	ISHARES TRUST DOW JONES US REAL ESTATE INDEX FUND	49,705
548.	464287804	ISHARES TRUST S&P SMALLCAP 600 INDEX FUND	59,777
549.	464288752	ISHARES TR DOW JONES US HOME CONSTN INDEXFUND	8,415
550.	464288778	ISHARES TR DOW JONES US REGIONAL BKS INDEX FD	41,210
551.	464330109	ISIS PHARMACEUTICALS INC	283,737
552.	464592104	ISLE CAPRI CASINOS INC	28,544
553.	465741106	ITRON INC	7,092
554.	465754208	I2 TECHNOLOGIES INC NEW	32,477
555.	466032109	J & J SNACK FOOD CORP	374
556.	466090107	JA SOLAR HLDGS CO LTD SPONSORED ADR	4,762,662
557.	466367109	JACK IN THE BOX INC	84,273
558.	469814107	JACOBS ENGINEERING GROUP INC	28,263
559.	470355207	JAMES RIVER COAL CO NEW	10,916
560.	471109108	JARDEN CORPORATION	89,698
561.	472147107	JAZZ PHARMACEUTICALS INC	43,022
562.	472319102	JEFFERIES GROUP INC NEW	3,466
563.	477839104	JOHN BEAN TECHNOLOGIES CORP	27,334
564.	478160104	JOHNSON & JOHNSON	44,930
565.	478366107	JOHNSON CONTROLS INC	64,647
566.	480074103	JONES APPAREL GROUP INC	11,442
567.	480838101	JOSEPH A BANK CLOTHIERS INC	91,199
568.	481165108	JOY GLOBAL INC	6,551
569.	482423100	KBW INC	26,656
570.	482480100	KLA-TENCOR CORP	6,147
571.	482740206	K V PHARMACEUTICAL CO-CL A	8,827
572.	483548103	KAMAN CORP	4,373
573.	486587108	KAYDON CORP	57,023
574.	487584104	KEITHLEY INSTRUMENTS INC	7,704
575.	487836108	KELLOGG CO	81,514
576.	488360108	KEMET CORP	47,508
577.	490057106	KENSEY NASH CORP	1,881
578.	492515101	KERYX BIOPHARMACEUTICALS INC	2,123,717
579.	493267108	KEYCORP NEW	263,788
580.	493308100	KEYNOTE SYS INC	22,589
581.	493732101	KFORCE INC	7,973
582.	494274103	KIMBALL INTERNATIONAL INC-CL B	8,059

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
583.	494368103	KIMBERLY CLARK CORP	63,755
584.	494550106	KINDER MORGAN ENERGY PARTNERS LP-UNITS LTD PARTNERSHIP INT	211,034
585.	495582108	KING PHARMACEUTICALS INC	249,956
586.	496902404	***KINROSS GOLD CORP NEW	24,552
587.	498904200	KNOLL INC	14,102
588.	500233101	KOHLBERG CAPITAL CORP	1,652
589.	500255104	KOHL'S CORP	170,779
590.	501044101	KROGER CO	116,184
591.	501173207	***KUBOTA CORPORATION ADR	1,100
592.	501242101	KULICKE & SOFFA INDUSTRIES INC	5,607
593.	501556203	***KYOCERA CORP-ADR	40
594.	501803308	LCA-VISION INC	858,650
595.	501889208	LKQ CORPORATION	80,236
596.	502161102	LSI CORPORATION	3
597.	502175102	LTC PROPERTIES INC	29,693
598.	502424104	L-3 COMMUNICATIONS HOLDINGS INC	95,149
599.	505336107	LA Z BOY INC COM	3,786
600.	505447102	LABRANCHE & CO INC	4,450
601.	505597104	LACLEDE GROUP INC	16,372
602.	505861401	***LAFARGE SPONSORED ADR NEW	2
603.	511637100	LAKELAND BANCORP INC	3,893
604.	512815101	LAMAR ADVERTISING CO-CL A	53,865
605.	513847103	LANCASTER COLONY CORP	4,512
606.	514606102	LANCE INC	5,859
607.	515098101	LANDSTAR SYSTEMS INC	395
608.	517834107	LAS VEGAS SANDS CORP	56,469
609.	517942108	LASALLE HOTEL PROPERTIES SBI	48,372
610.	518415104	LATTICE SEMICONDUCTOR CORP 4	1,898
611.	521050104	LAYNE CHRISTENSEN CO	3,223
612.	521863308	LEAP WIRELESS INTL INC NEW	547,349
613.	521865105	LEAR CORP	19,427
614.	522015106	LEARNING TREE INTERNATIONAL INC	6,224
615.	523234102	LECG CORP	23,616
616.	523768109	LEE ENTERPRISES INC	17,587
617.	524901105	LEGG MASON INC	124,817
618.	524935129	LEHMAN BROTHERS HOLD CNVBND#RICI ZEROCPN31Dec09 MTN	388
619.	526107107	LENNOX INTL INC	372
620.	527288104	LEUCADIA NATIONAL CORP	66,502
621.	529043101	LEXINGTON REALTY TRUST	6,077
622.	529771107	LEXMARK INTERNATIONAL INC CL A	44,466
623.	529898108	LIBBEY INC	1,290
624.	530555101	LIBERTY GLOBAL INC CLASS A	14,793
625.	532169109	LIFE SCIENCES RESEARCH INC	40,392
626.	532791100	LINCARE HOLDINGS INC	10,733
627.	534187109	LINCOLN NATIONAL CORP-IND	109,918

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
628.	535555106	LINDSAY CORPORATION	73,455
629.	535919203	***LIONS GATE ENTERTAINMENT CORP	6,800
630.	537008104	LITTELFUSE INC	3,739
631.	539320101	LIZ CLAIBORNE INC	402,621
632.	539451104	LOJACK CORP	2,227
633.	539830109	LOCKHEED MARTIN CORP	79,370
634.	543162101	LONGS DRUG STORES CORP	10,411
635.	543881106	LORAL SPACE AND COMMUNICATIONSINC	19,207
636.	548661107	LOWES COMPANIES INC	115,994
637.	549271104	LUBRIZOL CORP	7,928
638.	549764108	LUFKIN INDUSTRIES INC	117
639.	550021109	LULULEMON ATHLETICA INC	3,963
640.	550278303	LUMINENT MORTGAGE CAPITAL INC	72,034
641.	550372106	***LUNDIN MINING CORPORATION	886
642.	552541104	M & F WORLDWIDE CORP	295,070
643.	552676108	MDC HOLDINGS INC-DEL	8,836
644.	552690109	MDU RESOURCES GROUP INC	14,612
645.	552715104	MEMC ELECTRONIC MATERIALS INC	972,836
646.	552953101	MGM MIRAGE	173,995
647.	553530106	MSC INDUSTRIAL DIRECT CO INC CL A	1,550
648.	553531104	MSC SOFTWARE CORP	8,475
649.	553829102	MVC CAPITAL INC	18,479
650.	554382101	MACERICH CO	10,479
651.	554489104	MACK-CALI REALTY CORP	92,497
652.	559079207	MAGELLAN HEALTH SERVICES INC	198,638
653.	559181102	MAGMA DESIGN AUTOMATION INC	26,042
654.	559778402	***MAHANAGAR TEL NIGAM LTD SPONSORED ADR REPSTG 2 ORD SHS	200
655.	563771104	MANNATECH INC	20,604
656.	564563104	MANTECH INTERNATIONAL CORP CL A	4,527
657.	565849106	MARATHON OIL CORP	385,803
658.	568427108	MARINE PRODUCTS CORP	13,806
659.	571748102	MARSH & MCLENNAN COMPANIES INC	36,067
660.	571837103	MARSHALL & ILSLEY CORPORATION NEW	402,438
661.	571903202	MARRIOTT INTERNATIONAL INC NEWCL A	14,573
662.	572901106	MARTEK BIOSCIENCES CORP	16,018
663.	573075108	MARTEN TRANSPORT LTD	2,185
664.	573284106	MARTIN MARIETTA MATERIALS INC	31,280
665.	574599106	MASCO CORP	32,131
666.	574795100	MASIMO CORP	20,149
667.	576206106	MASSEY ENERGY CORP	172,770
668.	576879209	***MATSUSHITA ELECTRIC INDUSTRIAL CO LTD-ADR	9,264
669.	577767106	MAXWELL TECHNOLOGIES INC	40,871
670.	577776107	MAXYGEN INC	90,375
671.	577933104	MAXIMUS INC	2,838
672.	579064106	MCAFEE INC	78,921

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
673.	580135101	MCDONALDS CORP	258,495
674.	580645109	MCGRAW HILL COMPANIES INC	116,130
675.	583334107	MEADWESTVACO CORP	20,988
676.	583840103	***MECHEL OAO SPONSORED ADR	113,478
677.	584688105	MEDICINES CO	8,937
678.	584690309	MEDICIS PHARMACEUTICAL CORP CL A NEW	139,157
679.	585055106	MEDTRONIC INC	13,161
680.	587118100	MENS WEARHOUSE INC (THE)	257,798
681.	588056101	MERCER INTERNATIONAL INC	30,988
682.	589331107	MERCK & CO INC	1,340,406
683.	589400100	MERCURY GENERAL CORP NEW	42,836
684.	589433101	MEREDITH CORP	34,638
685.	590049102	MERIX CORP	206
686.	590188108	MERRILL LYNCH & CO INC	3,929,652
687.	591018809	METABOLIX INC	42,627
688.	591520200	METHODE ELECTRONICS INC	22,347
689.	591596135	WTS METRICOM INC EXP 2/15/2010	21,955
690.	591689104	METROMEDIA FIBER NETWORK INC CL A	330,205
691.	592688105	METTLER-TOLEDO INTERNATIONAL INC	1,169
692.	594918104	MICROSOFT CORP	373,286
693.	594960106	MICROVISION INC-WASH	411,299
694.	595017104	MICROCHIP TECHNOLOGY INC	48,469
695.	595112103	MICRON TECHNOLOGY INC	62,724
696.	595137100	MICROSEMI CORP	63,804
697.	595635103	STANDARD & POORS MIDCAP 400 DEP RCPTS (MIDCAP SPDR'S)(B/E)UNITS UNDIVIDED BENEFICIAL INT	266,736
698.	598148104	MIDWAY GAMES INC	35,905
699.	600544100	HERMAN MILLER INC	22,121
700.	601073109	MILLIPORE CORP	32,763
701.	602682205	MINDSPEED TECHNOLOGIES INC NEW	3
702.	606822104	***MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR	2,192
703.	607828100	MODINE MANUFACTURING CO	14,818
704.	609027107	MONARCH CASINO & RESORT INC	898
705.	611742107	MONSTER WORLDWIDE INC	29,867
706.	615369105	MOODYS CORP	185,882
707.	617446448	MORGAN STANLEY	560,615
708.	617700109	MORNINGSTAR INC	11,407
709.	620076109	MOTOROLA INC	1,005,912
710.	624756102	MUELLER INDUSTRIES INC	22,428
711.	624758207	MUELLER WATER PRODUCTS INC CLASS B	365
712.	625453105	MULTIMEDIA GAMES INC	96,104
713.	628530107	MYLAN INC	201,536
714.	628782104	NBTY INC	557,543
715.	628852105	NCI BUILDING SYSTEMS INC	18,318
716.	628891103	***NDS GROUP PLC SPONSORED ADR	96,223

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
717.	629377508	NRG ENERGY INC NEW	486,301
718.	629484106	NYMAGIC INC	10,956
719.	629491101	NYSE EURONEXT	71,744
720.	629519109	NABI BIOPHARMACEUTICALS	26,309
721.	631103108	NASDAQ OMX GROUP INC (THE)	252,758
722.	632381208	NATIONAL COAL CORPORATION	27,772
723.	633643408	***NATIONAL BK OF GREECE S A SPONSORED ADR	2
724.	635017106	NATIONAL BEVERAGE CORP	5,495
725.	636274300	***NATIONAL GRID PLC NEW SPONSORED ADR	923
726.	637138108	NATIONAL PENN BANCSHARES INC	31,446
727.	637372103	NATIONAL RESEARCH CORP	176
728.	637417106	NATIONAL RETAIL PROPERTIES INC	42,141
729.	637640103	NATIONAL SEMICONDUCTOR	759,093
730.	638522102	NATIONAL WESTERN LIFE INS CO CL A	400
731.	638612101	NATIONWIDE FINANCIAL SERVICES INC-CL A	702,838
732.	638904102	NAVIGATORS GROUP INC	3,389
733.	640268108	NEKTAR THERAPEUTICS	154,608
734.	647581107	***NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SPONSORED ADR	2,933
735.	649445103	NEW YORK COMMUNITY BANCORP INC	38,286
736.	650111107	NEW YORK TIMES CO-CL A	37,441
737.	651229106	NEWELL RUBBERMAID INC	131,227
738.	651587107	NEWMARKET CORPORATION	12,976
739.	651639106	NEWMONT MINING CORP HOLDING CO	472,357
740.	651718504	NEWPARK RESOURCES INC NEW	38,943
741.	653351106	NEXCEN BRANDS INC	241
742.	654086107	NICOR INC	33,602
743.	654624105	***NIPPON TELEGRAPH & TELEPHONE CORP-SPONSORED ADR	698
744.	654798503	NITROMED INC	61,589
745.	654902204	***NOKIA CORPORATION SPONSORED ADR REPSTG 1 SER A	1,490,888
746.	655664100	NORDSTROM INC	82,922
747.	665531109	NORTHERN OIL & GAS INC	190
748.	665859104	NORTHERN TRUST CORP	75,999
749.	666807102	NORTHROP GRUMMAN CORP	129,869
750.	667280408	NORTHWEST AIRLS CORP	2,580,717
751.	667328108	NORTHWEST BANCORP INC-PA	4,956
752.	667746101	NORTHWEST PIPE CO	29,444
753.	670006105	NOVELL INC	46,122
754.	670346105	NUCOR CORP	194,187
755.	671040103	OSI PHARMACEUTICALS INC	32,220
756.	674599105	OCCIDENTAL PETE CORP	153,586
757.	675232102	OCEANEERING INTERNATIONAL INC	18,128
758.	676118102	ODYSSEY MARINE EXPLORATION INC	784,003
759.	676220106	OFFICE DEPOT INC	1,104,312
760.	677864100	OIL-DRI CORP OF AMERICA	768
761.	678002106	OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT	5,600

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
762.	678026105	OIL STATES INTERNATIONAL INC	4,733
763.	678046103	OILSANDS QUEST INC	120,403
764.	680033107	OLD NATIONAL BANCORP-IND	41,069
765.	681919106	OMNICOM GROUP INC	394,277
766.	681936100	OMEGA HEALTHCARE INVESTORS INC	15,819
767.	682128103	OMNIVISION TECHNOLOGIES INC	759,369
768.	682159108	ON ASSIGNMENT INC	17,600
769.	682189105	ON SEMICONDUCTOR CORP	53,812
770.	685564106	ORBITAL SCIENCES CORP	207,393
771.	686164104	OREXIGEN THERAPEUTICS INC	223,926
772.	688582105	OSTEOTECH INC	4,199
773.	689648103	OTTER TAIL CORP	16,780
774.	690368105	OVERSEAS SHIPHOLDING GROUP INC	4,234
775.	690370101	OVERSTOCK.COM INC DEL	5,839
776.	690768403	OWENS ILLINOIS INC NEW	6,685
777.	693320202	PHH CORP NEW	6,058
778.	693366205	PICO HOLDINGS INC-NEW	26,131
779.	693475105	PNC FINANCIAL SVCS GROUP INC	13,863
780.	693718108	PACCAR INC	25,089
781.	694873100	PACIFIC SUNWEAR OF CALIFORNIA INC	396
782.	695156109	PACKAGING CORP AMER	58,194
783.	695257105	PACTIV CORP	38,783
784.	695263103	PACWEST BANCORP	102,699
785.	696429307	PALL CORP	95,113
786.	696639103	PALM HARBOR HOMES INC	46,963
787.	696643105	PALM INC	260,209
788.	697900108	***PAN AMERICAN SILVER CORP	42,523
789.	698657103	PANTRY INC	440,945
790.	699462107	PAREXEL INTERNATIONAL CORP	71,811
791.	701094104	PARKER HANNIFIN CORP	37,416
792.	703395103	PATTERSON COMPANIES INC	8,680
793.	704326107	PAYCHEX INC	65,231
794.	704549104	PEABODY ENERGY CORPORATION	144,959
795.	704699107	PEAPACK-GLADSTONE FINANCIAL CORPORATION	494
796.	705560100	PEETS COFFEE & TEA INC	6,129
797.	705573103	PEGASYSTEMS INC	3,593
798.	706902509	***PENGROWTH ENERGY TRUST UNIT NEW R/MD 00/00/0000	132,498
799.	707051108	PENFORD CORP	109,590
800.	707569109	PENN NATIONAL GAMING INC	39,418
801.	707882106	PENN VIRGINIA CORP	29,352
802.	707884102	PENN VA RESOURCE PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP	252,480
803.	707885109	***PENN WEST ENERGY TRUST UNITS R/MD 00/00/0000	31,482
804.	708160106	J C PENNEY CO INC	98,896
805.	709600100	PENSON WORLDWIDE INCshr USD 0.01EUR	1,058
806.	709631105	PENTAIR INC	22,869

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
807.	709789101	PEOPLES BANCORP INC-DEL	1,403
808.	712704105	PEOPLES UTD FINL INC	65,037
809.	712714302	PEOPLESUPPORT INC	52,276
810.	713291102	PEPCO HOLDINGS INC	180,624
811.	713409100	THE PEPSI BOTTLING GROUP INC	140,917
812.	713448108	PEPSICO INC	79,511
813.	713661106	PEREGRINE PHARMACEUTICALS INC	988
814.	714236106	PERMIAN BASIN ROYALTY TRUST UBI	986
815.	716748108	PETROQUEST ENERGY INC	2,522
816.	716768106	PETSMART INC	170,711
817.	717124101	PHARMACEUTICAL PRODUCT DEVELOPMENT INC	171,756
818.	717148100	PHARMANET DEVELOPMENT GROUP INC	2,237
819.	717528103	PHILADELPHIA CONSOLIDATED HOLDING CO	347,687
820.	718172109	PHILIP MORRIS INTERNATIONAL INC	1,680,816
821.	719405102	PHOTRONICS INC	10,894
822.	720279108	PIER 1 IMPORTS INC	52,973
823.	721283109	PIKE ELEC CORP	6,457
824.	721467108	PILGRIMS PRIDE CORP	64,070
825.	723456109	PINNACLE ENTERTAINMENT INC	226,769
826.	723787107	PIONEER NATURAL RESOURCES CO	11,464
827.	724078100	PIPER JAFFRAY COS	53,615
828.	726503105	PLAINS ALL AMERICAN PIPELINE L P UNIT LTD PARTNERSHIP-INT	509,607
829.	728117300	PLAYBOY ENTERPRISES INC HOLDING CO CL B	662,950
830.	729251108	PLUM CREEK TIMBER CO INC COM	9,158
831.	731068102	POLARIS INDUSTRIES INC	94,369
832.	733174106	POPULAR INC	183,002
833.	736508847	PORTLAND GENERAL ELECTRIC CO NEW	77,486
834.	737630103	POTLATCH CORPORATION NEW	16,035
835.	739128106	POWELL INDUSTRIES INC	917
836.	740065107	PRE-PAID LEGAL SERVICES INC	4,834
837.	740189105	PRECISION CASTPARTS CORP	88,070
838.	740215108	***PRECISION DRILLING CORP TRUST UNITS	81,077
839.	740585104	PREMIERE GLOBAL SERVICES INC	2,715
840.	741503403	PRICELINE COM INC COM NEW	17,908
841.	742718109	PROCTER & GAMBLE CO	616,164
842.	742962103	PRIVATEBANCORP INC	95,598
843.	743263105	PROGRESS ENERGY INC	5,771
844.	743315103	PROGRESSIVE CORP-OHIO	133,254
845.	743410102	PROLOGIS SH BEN INT	125,631
846.	743606105	PROSPERITY BANCSHARES INC	12,950
847.	744320102	PRUDENTIAL FINANCIAL INC	70,478
848.	745310102	PUGET ENERGY INC	658,169
849.	747277101	QLOGIC CORP 4	18,263
850.	747316107	QUAKER CHEMICAL CORP	358
851.	747525103	QUALCOMM INC	1,232,890

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
852.	747582104	QUALITY SYSTEMS INC	54,424
853.	749121109	QWEST COMMUNICATIONS INTERNATIONAL INC	121,148
854.	749227104	RAIT FINANCIAL TRUST	110,861
855.	749388104	RC2 CORPORATION	8,490
856.	749607107	RLI CORP	16,669
857.	749660106	RPC INC	10,323
858.	750077109	RACKABLE SYSTEMS INCSHR USD 0.00EUR	14,585
859.	750236101	RADIAN GROUP INC	38,346
860.	750438103	RADIOSHACK CORP	240,346
861.	750917106	RAMBUS INC	164,467
862.	751028101	RALCORP HOLDINGS INC NEW	92,131
863.	751452202	RAMCO GERSHENSON PROPERTIES TRUST-MD SBI	2,388
864.	754730109	RAYMOND JAMES FINANCIAL INC	20,617
865.	754907103	RAYONIER INC REIT	8,701
866.	755111507	RAYTHEON CO COM NEW	31,723
867.	758205207	***REED ELSEVIER PLC AMERICAN DEPOSITARY SHARES NEW	400
868.	758766109	REGAL ENTERTAINMENT GROUP CL A	6,941
869.	758849103	REGENCY CENTERS CORP	8,597
870.	759470107	RELIANCE GDS SHR NPV USD	100
871.	759916109	REPLIGEN CORP	4,170
872.	760281204	REPUBLIC BANCORP INC-KY CL A	14,727
873.	760943100	RES-CARE INC	22,612
874.	767204100	***RIO TINTO PLC SPONSORED ADR	80,154
875.	767735103	RISKMETRICS GROUP INC	88,587
876.	767754104	RITE AID CORP	59,089
877.	770323103	ROBERT HALF INTERNATIONAL INC	50,432
878.	772739207	ROCK-TENN CO-CL A	308
879.	773903109	ROCKWELL AUTOMATION INC	72,937
880.	774341101	ROCKWELL COLLINS INC	67,639
881.	775371107	ROHM & HAAS CO	230,983
882.	775711104	ROLLINS INC	15,274
883.	776696106	ROPER INDUSTRIES INC NEW	21,015
884.	778296103	ROSS STORES INC	91
885.	780259107	***ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS	1,022
886.	780259206	***ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	221,322
887.	781258108	RUDDICK CORP	28,703
888.	783513104	***RYANAIR HOLDINGS PLC SPONSORED ADR	2,089
889.	783549108	RYDER SYSTEM INC	6,303
890.	783859101	S & T BANCORP INC	8,948
891.	784774101	STEC INC	13,186
892.	785060104	S Y BANCORP INC	3,023
893.	786326108	***SADIA S A SPONSORED ADR REPTG 3 PFD SHS	156,023
894.	786429100	SAFECO CORP	279,587
895.	786514208	SAFEWAY INC	458,950
896.	790148100	ST JOE CO	23,107

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
897.	790849103	ST JUDE MEDICAL INC	4,089
898.	795435106	SALIX PHARMACEUTICALS LTD DEL	312,078
899.	798241105	SAN JUAN BASIN ROYALTY TR-UBI	2,256
900.	800013104	SANDERSON FARMS INC	31,096
901.	800363103	SANDY SPRING BANCORP INC	8,334
902.	803054204	***SAP AKTIENGESELLSCHAFT SPONSORED ADR	34,428
903.	803111103	SARA LEE CORP	134,015
904.	803866300	***SASOL LTD-SPONSORED ADR	49,475
905.	806373106	SCHAWK INC-CL A	3,139
906.	806605101	SCHERING PLOUGH CORP	197,266
907.	806857108	SCHLUMBERGER LTD	102,937
908.	807863105	SCHOOL SPECIALTY INC	34,280
909.	808194104	A SCHULMAN INC	8,367
910.	808513105	CHARLES SCHWAB CORP NEW	367,970
911.	808627103	SCIELE PHARMA INC	28,844
912.	811054402	SCRIPPS E W CO OHIO CL A NEW	26,912
913.	811065101	SCRIPPS NETWORKS INTERACTIVE INC CL A	78,414
914.	811543107	SEABOARD CORP	198
915.	811707306	SEACOAST BANKING CORPORATION OF FLORIDA COM	8,877
916.	811904101	SEACOR HOLDINGS INC FORMERLY SEACOR SMIT INC	41,761
917.	811916105	***SEABRIDGE GOLD INC	416,510
918.	812350106	SEARS HOLDINGS CORP	175,775
919.	816300107	SELECTIVE INSURANCE GROUP INC	12,079
920.	816636203	SEMICONDUCTOR HOLDRS TR DEPOSITARY RCPT	915,921
921.	816851109	SEMPRA ENERGY	24,627
922.	817315104	SEPRACOR INC	140,249
923.	817565104	SERVICE CORP INTERNATIONAL	58,126
924.	820280105	SHAW GROUP INC	38,715
925.	824348106	SHERWIN WILLIAMS CO	41,413
926.	826428104	SIERRA PACIFIC RESOURCES NEW	44,232
927.	826516106	***SIERRA WIRELESS INC	140,401
928.	827048109	SILGAN HOLDINGS INC	8,712
929.	827084864	***SILICONWARE PRECISION INDS LTD SPONSORED ADR - SPIL	859
930.	828806109	SIMON PROPERTY GROUP INC	6,555
931.	828806802	SIMON PROPERTY GROUP INC 6% SERIES I CONVERTIBLE PERPETUALPREFERRED STOCK	140
932.	829073105	SIMPSON MANUFACTURING CO INC	46,801
933.	829160100	***SIMS GROUP LTD SPONSORED ADR	4,110
934.	830566105	SKECHERS USA INC CL A	4,292
935.	831756101	SMITH & WESSON HOLDING CORP	893,373
936.	831865209	A O SMITH CORP	2,816
937.	832110100	SMITH INTERNATIONAL INC	107,189
938.	832248108	SMITHFIELD FOODS INC	99,007
939.	832727101	SMURFIT-STONE CONTAINER CORP	18,759
940.	833034101	SNAP-ON INC	21,122
941.	834445405	SOMANETICS CORP NEW	1,248

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
942.	835460106	SONIC SOLUTIONS	11,193
943.	835699307	***SONY CORP-ADR NEW	4,606
944.	835898107	SOTHEBYS	94,709
945.	837841105	SOUTH FINL GROUP INC	3,132
946.	838518108	SOUTH JERSEY INDUSTRIES INC	29,575
947.	842587107	SOUTHERN CO	200,483
948.	844030106	SOUTHERN UNION CO NEW	704,193
949.	844895102	SOUTHWEST GAS CORP	5,798
950.	845905108	SOVEREIGN BANCORP INC	306,849
951.	847788106	SPEEDWAY MOTORSPORTS INC	482
952.	848420105	SPHERION CORP	32,925
953.	848565107	SPIRE CORP	16,745
954.	852061100	SPRINT NEXTEL CORPORATION	2,357,866
955.	852857200	STAMPS.COM INC	2,559
956.	852891100	STANCORP FINL GROUP INC COM	5,033
957.	853626109	STANDARD MICROSYSTEMS CORP	5,776
958.	854231107	STANDEX INTERNATIONAL CORP	5,893
959.	854305208	STANLEY FURNITURE CO INC NEW	269
960.	854532108	STANLEY INC	11,349
961.	854616109	STANLEY WORKS	31,114
962.	855030102	STAPLES INC	31,263
963.	855244109	STARBUCKS CORP	314,507
964.	855707105	STATE AUTO FINANCIAL CORP	2,275
965.	857477103	STATE STREET CORP	45,658
966.	858155203	STEELCASE INC-MICH CL A	32,013
967.	858586100	STEPAN CO	8,501
968.	858907108	STERLING BANCSHARES INC	52,673
969.	858912108	STERICYCLE INC	18,947
970.	859152100	STERIS CORP	21,193
971.	859319105	STERLING FINANCIAL CORP-WASH	9,804
972.	859737207	STERLITE INDUSTRIES INDIA LIMITED ADR	373,675
973.	860372101	STEWART INFORMATION SERVICES CORP	43,694
974.	860630102	STIFEL FINANCIAL CORP	2,399
975.	862685104	STRATASYS INC	49,623
976.	863167201	STRATUS PROPERTIES INC	3,146
977.	863236105	STRAYER EDUCATION INC	1,535
978.	863667101	STRYKER CORP	34,006
979.	863902102	STUDENT LOAN CORP	1,109
980.	864482104	SUBURBAN PROPANE PARTNERS LP UNITS LTD PARTNERSHIP INT	1,081
981.	865378103	SULPHCO INC	119,702
982.	866933401	SUN HEALTHCARE GROUP INC	575,414
983.	867229106	***SUNCOR ENERGY INC	848,742
984.	867652109	SUNPOWER CORP CL A	417,902
985.	867914103	SUNTRUST BANKS INC	26,299
986.	868536103	SUPERVALU INC	46,617

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
987.	868873100	SURMODICS INC	16,581
988.	869099101	SUSQUEHANNA BANCSHARES INC-PA	83,767
989.	869362103	***SUTOR TECHNOLOGY GROUP LIM	64,226
990.	870738101	SWIFT ENERGY CO (HOLDING COMPANY)	22,951
991.	871043105	SWITCH & DATA FACILITIES CO INC	869,193
992.	871503108	SYMANTEC CORPORATION	6,555
993.	871607107	SYNOPSYS INC	81,536
994.	872275102	TCF FINANCIAL CORP	333,782
995.	872375100	TECO ENERGY INC	133,828
996.	872540109	TJX COMPANIES INC NEW	843,610
997.	872960109	TNS INC	17,241
998.	874039100	***TAIWAN SEMICONDUCTOR MFG COLTD-SPONSORED ADR REPSTG 5 COM	122,554
999.	874054109	TAKE-TWO INTERACTIVE SOFTWARE INC	42,601
1000.	874083108	TAL INTERNATIONAL GROUP INC	16,396
1001.	876568502	***TATA MOTORS LTD SPONSORED ADR	435,195
1002.	878742204	***TECK COMINCO LTD SUB VTG CL B	3,399
1003.	878895200	TECUMSEH PRODUCTS CO-CL A NON-VTG	7,654
1004.	879690105	***TELMEX INTERNACIONAL SAB DE C V SPONSORED ADR REPSTG SHS SER L	2,878
1005.	879939106	TELETECH HOLDINGS INC	21,330
1006.	880345103	TENNANT CO	10,572
1007.	880349105	TENNECO INC	6,292
1008.	880770102	TERADYNE INC	112,802
1009.	880779103	TEREX CORP NEW	300,410
1010.	880915103	TERRA INDUSTRIES INC	40,058
1011.	881451108	TERRESTAR CORPORATION	200,451
1012.	881609101	TESORO CORPORATION	189,279
1013.	882508104	TEXAS INSTRUMENTS INC	526,378
1014.	883375107	THERAGENICS CORP	594
1015.	883556102	THERMO FISHER SCIENTIFIC INC	540,686
1016.	884453101	THOMAS PROPERTIES GROUP INC	17,433
1017.	885175307	THORATEC CORP NEW	79,687
1018.	886423102	TIDEWATER INC	3,671
1019.	886547108	TIFFANY & CO NEW	164,670
1020.	887100105	TIMBERLAND CO-CL A	2,991
1021.	887317105	TIME WARNER INC NEW	1,352,776
1022.	888339207	TITANIUM METALS CORPORATION NEW	250,160
1023.	889478103	TOLL BROTHERS INC	90,987
1024.	890030208	***TOMKINS PLC-SPONSORED ADR	9,103
1025.	890088107	TOMOTHERAPY INC	174,325
1026.	891027104	TORCHMARK CORP	35,908
1027.	891906109	TOTAL SYSTEM SERVICES INC	33,462
1028.	892331307	***TOYOTA MOTOR CORP-ADR NEW REPSTG 2 COM	5,682
1029.	893641100	TRANSDIGM GROUP INCORPORATED	335,159
1030.	894675107	TREE COM INC	8,956
1031.	895919108	TRIDENT MICROSYSTEMS INC	19,813

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1032.	895925105	TRIAD GUARANTY INC	94
1033.	896095106	TRICO BANCSHARES	2,657
1034.	896106200	TRICO MARINE SERVICES INC NEW	55,582
1035.	896818101	TRIUMPH GROUP INC NEW	27,031
1036.	897051207	TRONOX INC CLASS B COM STOCK	121
1037.	898349105	TRUSTCO BANK CORP N Y	11,965
1038.	901166108	TWEEN BRANDS INC	29,397
1039.	902252105	TYLER TECHNOLOGIES INC	28,362
1040.	902549807	UAL CORPORATION NEW	751,448
1041.	902653104	UDR INC COM	196,628
1042.	902911106	UST INC	345,004
1043.	902952100	U S GLOBAL INVESTORS INC-CL A	9,789
1044.	902973304	US BANCORP DEL COM NEW	107,507
1045.	903293405	USG CORP NEW	20,055
1046.	903914109	***ULTRA PETROLEUM CORP	4,272
1047.	904214103	UMPQUA HLDGS CORP	21,598
1048.	904311107	UNDER ARMOUR INC CL A	8,759
1049.	904767704	UNILEVER PLC NEW ADR(1:1)	29,860
1050.	907818108	UNION PACIFIC CORP	759,641
1051.	908906100	UNIONBANCAL CORP	721,063
1052.	909205106	UNISOURCE ENERGY CORP	15,561
1053.	909214108	UNISYS CORP	68,343
1054.	911163103	UNITED NATURAL FOODS INC	143,244
1055.	911268100	UNITED ONLINE INC	1,151
1056.	911312106	UNITED PARCEL SVC INC CL B	139,580
1057.	911460103	UNITED SECURITY BANCSHARES CALIF	211
1058.	911922102	UNITED STATES LIME & MINERALS INC	101
1059.	912318102	UNITED STATES NATURAL GAS FUNDLP ETF	670,704
1060.	912325305	U S OFFICE PRODUCTS CO (NEW)	9,630
1061.	913017109	UNITED TECHNOLOGIES CORP	400,044
1062.	913275103	UNITRIN INC	11,310
1063.	913377107	UNIVERSAL AMERICAN CORP	18,439
1064.	913456109	UNIVERSAL CORP-VA	10,507
1065.	913483103	UNIVERSAL ELECTRONICS INC	29,729
1066.	913543104	UNIVERSAL FOREST PRODUCTS INC	22,605
1067.	913915104	UNIVERSAL TECHNICAL INSTITUTE INC	37,120
1068.	915271100	UNIVEST CORPORATION OF PA	597
1069.	918076100	UTSTARCOM INC	25,248
1070.	918194101	VCA ANTECH INC	11,005
1071.	918204108	V F CORP	40,229
1072.	918866104	VALASSIS COMMUNICATIONS INC	211,709
1073.	918905100	VALHI INC NEW	4,587
1074.	918914102	VALENCE TECHNOLOGY INC	1,927
1075.	921659108	VANDA PHARMACEUTICALS INC	504,790
1076.	922206107	VARIAN INC	3,259

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1077.	922417100	VEECO INSTRUMENTS INC-DEL	69,117
1078.	926734401	VIGNETTE CORPORATION COM NEW	613,737
1079.	927912105	VISION SCIENCES INC-DEL	4,923
1080.	928497106	VITESSE SEMICONDUCTOR CORP	7
1081.	928563402	VMWARE INC CL A	181,568
1082.	928566108	VNUS MEDICAL TECHNOLOGIES INC	2,247
1083.	928645100	VOLCANO CORP	134,635
1084.	928703107	VOLT INFORMATION SCIENCES INC	40,731
1085.	929042109	VORNADO REALTY TRUST	145,729
1086.	929160109	VULCAN MATERIALS CO (HOLDING CO)	89,068
1087.	929309409	***WPP GROUP PLC AMERICAN DEPOSITARY SHARES	5,262
1088.	929328102	WSFS FINANCIAL CORP	1,055
1089.	929740108	WABTEC CORP	19,592
1090.	929903102	WACHOVIA CORPORATION COM	624,309
1091.	930059100	WADDELL & REED FINANCIAL INC CL A	24,610
1092.	931142103	WAL-MART STORES INC	25,895
1093.	931422109	WALGREEN CO	264,217
1094.	934550104	WARNER MUSIC GROUP CORP	52,502
1095.	939322103	WASHINGTON MUTUAL INC	230,339
1096.	939640108	WASHINGTON POST CO-CL B	551
1097.	941053100	WASTE CONNECTIONS INC	455
1098.	941075202	WASTE SERVICES INC	1,905
1099.	941848103	WATERS CORP	8,395
1100.	942683103	WATSON PHARMACEUTICALS INC	218,564
1101.	943315101	WAUSAU PAPER CORP FORMERLY WAUSAU-MOSINEE PAPER CORP	31,589
1102.	947684106	WEBSense INC	66,742
1103.	947890109	WEBSTER FINANCIAL CORP	119,368
1104.	948626106	WEIGHT WATCHERS INTL INC NEW COM	24,888
1105.	948741103	WEINGARTEN REALTY INVESTORS SBI	64,943
1106.	948849104	WEIS MARKETS INC	11,627
1107.	950590109	WENDYS INTERNATIONAL INC	161,068
1108.	950755108	WERNER ENTERPRISES INC	51,157
1109.	950817106	WESCO FINANCIAL CORP	1
1110.	955306105	WEST PHARMACEUTICAL SVCS INC COM	8,997
1111.	959319104	WESTERN REFINING INC	162,708
1112.	959802109	WESTERN UNION CO	1,579
1113.	961840105	WET SEAL INC-CL A	27,663
1114.	962166104	WEYERHAEUSER CO	65,944
1115.	963320106	WHIRLPOOL CORP	26,360
1116.	966387102	WHITING PETROLEUM CORPORATION	56,812
1117.	966612103	WHITNEY HOLDING CORP	49,185
1118.	968223206	JOHN WILEY & SONS INC-CL A	6,207
1119.	969199108	***WILLBROS GROUP INC	83,639
1120.	969457100	WILLIAMS COMPANIES INC	696,855
1121.	969904101	WILLIAMS SONOMA INC	203,902

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1122.	971807102	WILMINGTON TRUST CORP COM	38,918
1123.	976657106	WISCONSIN ENERGY CORP	52,535
1124.	978166106	WONDER AUTO TECHNOLOGY INC	588,747
1125.	981419104	WORLD ACCEPTANCE CORP-S.C.	2,858
1126.	981475106	WORLD FUEL SERVICES CORP	18,954
1127.	982526105	WM WRIGLEY JR CO	211,090
1128.	983024100	WYETH COM	9,416
1129.	983134107	WYNN RESORTS LTD	35,157
1130.	983919101	XILINX INC	126,579
1131.	984121103	XEROX CORP	301,451
1132.	984332106	YAHOO INC	140,069
1133.	988498101	YUM BRANDS INC	103,119
1134.	989390109	ZENITH NATIONAL INSURANCE CORP	8,879
1135.	989701107	ZIONS BANCORPORATION	408,529
1136.	989855101	ZYGO CORP	246,397
1137.	26483E100	DUN & BRADSTREET CORP NEW	3,834
1138.	71646E100	***PETROCHINA CO ADS EACH REPR100 ORD HKD0	137,459
1139.	21038E101	CONSTELLATION ENERGY PARTNERS LLC COM UNIT REPSTG LTD LIABILITY CO INT CL B	1,253,089
1140.	12721E102	***CADBURY PLC SPONSORED ADR	28,386
1141.	22282E102	COVANTA HOLDING CORPORATION	13,239
1142.	52602E102	LENDER PROCESSING SVCS INC	15,010
1143.	55027E102	LUMINEX CORP DEL	9,767
1144.	74762E102	QUANTA SERVICES INC	10,407
1145.	26746E103	DYAX CORP	22,602
1146.	87425E103	***TALISMAN ENERGY INC	57,060
1147.	20581E104	COMSYS IT PARTNERS INC	3,732
1148.	65248E104	NEWS CORPORATION CLASS A	284,222
1149.	79546E104	SALLY BEAUTY HOLDINGS INC	475,318
1150.	89628E104	***TRINA SOLAR LTD SPONSORED ADR	151,043
1151.	12561E105	CKE RESTAURANTS INC	1,174
1152.	02553E106	AMERICAN EAGLE OUTFITTERS INC NEW	245,897
1153.	29078E105	EMBARQ CORPORATION	43,883
1154.	45173E105	IKANOS COMMUNICATIONS	900
1155.	91359E105	UNIVERSAL HEALTH REALTY INCOME TRUST-SBI	3,836
1156.	04269E107	ARQULE INC	201,166
1157.	67019E107	NSTAR	13,479
1158.	90458E107	***UNIBANCO-UNIAO DE BANCOS BRASILEIROS S A-GDR REP 1 PFD & 1 PFD CL B UNIBANCO HLDGS SA	121,007
1159.	63934E108	NAVISTAR INTERNATIONAL CORP NEW	87,387
1160.	90333E108	USEC INC	185,503
1161.	26138E109	DR PEPPER SNAPPLE GROUP INC	51,262
1162.	30064E109	EXACTECH INC	10,572
1163.	71902E109	PHOENIX COMPANIES INC NEW	143,244
1164.	74765E109	QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC	724,165
1165.	89417E109	THE TRAVELERS COMPANIES INC	148,992

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1166.	06738E204	***BARCLAYS PLC-ADR	28,436
1167.	46626E205	J2 GLOBAL COMMUNICATIONS INC COM NEW	1,979
1168.	00081T108	ACCO BRANDS CORP	12,877
1169.	00130H105	AES CORP	327,105
1170.	00163T109	AMB PROPERTY CORP	17,735
1171.	00163U106	AMAG PHARMACEUTICALS INC	94,086
1172.	00206R102	AT&T INC	589,275
1173.	00252W104	AAIPHARMA INC	247,908
1174.	00254EAF9	SVENSK EXPORTKREDIT AB 4.000% 20100615	10,750,000
1175.	00254EBZ4	SVENSK EXPORTKREDIT AB 5.125% 20170301	325,000
1176.	00383Y102	ABRAXIS BIOSCIENCE INC NEW	62
1177.	00430U103	ACCELRYN INC	8,294
1178.	00509L703	ACURA PHARMACEUTICALS INC NEW	37
1179.	00651F108	ADAPTEC INC	12,500
1180.	00685R870	ADELPHIA RECOVERY TRUST CVV SER ACC-7 INT	17,401
1181.	00724F101	ADOBE SYSTEMS INC	100,704
1182.	00724X102	ADOLOR CORP	4,073
1183.	00739W107	ADVANCE AMER CASH ADVANCE CTRS INC	3,369
1184.	00762W107	ADVISORY BOARD CO	10,240
1185.	00766T100	AECOM TECHNOLOGY CORPORATION	12,879
1186.	00817Y108	AETNA INC NEW	14,817
1187.	00846U101	AGILENT TECHNOLOGIES INC	102,870
1188.	00949P108	AIRTRAN HOLDINGS INC	10,561
1189.	01741R102	ALLEGHENY TECHNOLOGIES INC	1,150
1190.	01877R108	ALLIANCE RESOURCE PARTNERS L PUNIT LTD PARTNER INT	57,944
1191.	01881G106	ALLIANCEBERNSTEIN HOLDING LP UNIT LTD PARTNERSHIP INT	85,658
1192.	02209S103	ALTRIA GROUP INC	531,699
1193.	02342J101	AMCOMP INC NEW	5,685
1194.	02364W105	***AMERICA MOVIL S A B DE C V SPONSORED ADR REPSTG SER L SHS	311,669
1195.	02503X105	AMERICAN CAPITAL AGENCY CORP COMMON STOCK	147,739
1196.	02503Y103	AMERICAN CAPITAL LIMITED	1,649
1197.	02660R107	AMERICAN HOME MORTGAGE INVESTMENT CORP	3,552
1198.	02687QDG0	AMERICAN INTERNATIONAL GROUP I	950,000
1199.	02913V103	AMERICAN PUBLIC EDUCATION INC	34,383
1200.	03060R101	AMERICREDIT CORP	288,235
1201.	03070Q101	AMERISTAR CASINOS INC	34,087
1202.	03071H100	AMERISAFE INC-CL A	5,459
1203.	03076C106	AMERIPRISE FINL INC	310,237
1204.	03152W109	AMICUS THERAPEUTICS INC	6,656
1205.	03485P201	***ANGLO AMERICAN PLC ADR NEW	539,668
1206.	03525N109	ANIMAL HEALTH INTERNATIONAL INC	10,104
1207.	03748R101	APARTMENT INVESTMENT & MANAGEMENT CO-CL A	36,171
1208.	03761U106	APOLLO INVESTMENT CORPORATION COMMON STOCK	199,531
1209.	03820C105	APPLIED INDUSTRIAL TECHNOLOGIES INC	6,314
1210.	03836W103	AQUA AMERICA INC	126,207

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1211.	03938L104	***ARCELORMITTAL SA LUXEMBOURGNEW NY REGISTRY SHARES ADR	70,755
1212.	04010L103	ARES CAPITAL CORPORATION	77,403
1213.	04247X102	ARMSTRONG WORLD INDUSTRIES INCR/MD 6.35 08/15/2049	245,679
1214.	04269Q100	ARRIS GROUP INC	59,119
1215.	04543P100	ASSET ACCEPTANCE CAPITAL CORP	4,910
1216.	04621X108	ASSURANT INC	60,049
1217.	04685W103	ATHENAHEALTH INC	57,693
1218.	04963C209	ATRICURE INC	1,142
1219.	05329W102	AUTONATION INC DEL	139,028
1220.	05334D107	AUXILIUM PHARMACEUTICALS INC	14,552
1221.	05348W307	AVANEX CORPORATION NEW	18,356
1222.	05379B107	AVISTA CORP	301
1223.	05480L101	AZTEC TECHNOLOGY PARTNERS INC	15,010
1224.	05534B760	***BCE INC NEW	1,000
1225.	05541T101	BGC PARTNERS INC CL A	2,514
1226.	05946K101	***BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	13
1227.	05961W105	***BANCO MACRO S A SPONSORED ADR REPSTG CL B	13,032
1228.	05968L102	***BANCOLOMBIA SA SPONSORED ADR REPSTG 4 PREF	4,266
1229.	06643P104	BANKFINANCIAL CORPORATION	1,513
1230.	06652V109	BANNER CORP	5,272
1231.	06985P100	BASIC ENERGY SERVICES INC NEW	5,302
1232.	07011T306	BASIN WATER INC	53,017
1233.	07556Q105	BEAZER HOMES USA INC	149,725
1234.	08883T200	BIDZ COM INC	44,917
1235.	08915P101	BIG 5 SPORTING GOODS CORP	16,984
1236.	09058V103	BIOCRYST PHARMACEUTICALS INC	15,270
1237.	09062X103	BIOGEN IDEC INC	139,724
1238.	09063H107	BIOMED REALTY TRUST INC	32,682
1239.	09064M105	BIODEL INC	616,286
1240.	09064X101	BIOMIMETIC THERAPEUTICS INC	38,674
1241.	09065G107	BIOFORM MEDICAL INC	384,741
1242.	09067J109	***BIOVAIL CORP	28,722
1243.	09247X101	BLACKROCK INC	23,033
1244.	09253U108	BLACKSTONE GROUP L P UNIT REPSTG LTD PARTNERSHIP INT	3,496,454
1245.	09534T508	BLUE COAT SYSTEMS INC	141,638
1246.	09746Y105	BOISE INC	270,437
1247.	105756AJ9	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 14.500% 20091015	8,975,000
1248.	105756BK5	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20370120	40,000,000
1249.	11133T103	BROADRIDGE FINANCIAL SOLUTIONSINC	20,535
1250.	11133V108	BROADPOINT SECURITIES GROUP INC	1,110
1251.	11373M107	BROOKLINE BANCORP INC DEL	12,652
1252.	12189T104	BURLINGTON NORTHERN SANTA FE CORP	47,236
1253.	12477X106	CAI INTERNATIONAL INC COM	50,835
1254.	12497T101	CB RICHARD ELLIS GROUP INC	27,017
1255.	12541W209	C H ROBINSON WORLDWIDE INC NEW	197,810

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1256.	12561W105	CLECO CORP HLDGS NEW COM	9,034
1257.	12562M106	CKX INC	551
1258.	12572Q105	CME GROUP INC	17,897
1259.	12620N104	CPEX PHARMACEUTICALS INC	70
1260.	12662P108	CVR ENERGY INC	66,444
1261.	12738T100	CADENCE PHARMACEUTICALS INC	30,905
1262.	12802T101	CAL DIVE INTL INC	25,815
1263.	12811R104	CALAMOS ASSET MGMT INC CL A	10,326
1264.	13321L108	***CAMECO CORP	49,731
1265.	13642L100	***CANADIAN OIL SANDS TR NEW UNIT	899
1266.	14040H105	CAPITAL ONE FINANCIAL CORP	198,464
1267.	14052H506	CAPITAL TRUST INC MD CL A NEW	96,829
1268.	14055X102	CAPITALSOURCE INC	20,500
1269.	14067D102	CAPSTONE TURBINE CORP	37,404
1270.	14067E506	CAPSTEAD MTG CORP COM NO PAR	16,350
1271.	14075T107	CARACO PHARMACEUTICAL LABORATORIES LTD	15,937
1272.	14141R101	CARDICA INC	577
1273.	14159L103	CARDIONET INC	5,479
1274.	14159U202	***CARDIOME PHARMA CORP	11,800
1275.	14965A101	CAVIUM NETWORKS INC	181,271
1276.	15101Q108	***CELESTICA INC SUBORD VTG SHS	44,908
1277.	15133V208	CENTENNIAL COMMUNICATIONS CORPCL A	24,853
1278.	15135B101	CENTENE CORP DEL	2,785
1279.	15189T107	CENTERPOINT ENERGY INC	188,932
1280.	16117M107	CHARTER COMMUNICATIONS INC DELCL A	287,087
1281.	16359R103	CHEMED CORPORATION	20,233
1282.	16411R208	CHENIERE ENERGY INC COM	205,394
1283.	16937S102	CHINA ARCHITECTURAL ENGINEERING INC	5,911
1284.	16938R103	CHINA FIRE & SEC GROUP INC	14,219
1285.	16939P106	***CHINA LIFE INSURANCE CO LTDSPONSORED ADR REPSTG H SHS	348,971
1286.	16941J106	CHINA PRECISION STEEL INC	18,285
1287.	16941M109	***CHINA MOBILE LIMITED SPONSORED ADR RPSTG 5 ORD SHS	145,823
1288.	16941R108	***CHINA PETE & CHEM CORP SPONSORED ADR REPSTG H SHS	27,965
1289.	16942J105	CHINA SECURITY & SURVEILLANCE TECHNOLOGY INC	5,543
1290.	16942X104	***CHINA SUNERGY CO LTD SPONSORED ADR	511,711
1291.	16945R104	***CHINA UNICOM LTD SPONSORED ADR (1 ADS RPSTG 10 ORD)	4,200
1292.	17163B102	CIBER INC	2,651
1293.	17275R102	CISCO SYSTEMS INC	3,334,702
1294.	17306X102	CITI TRENDS INC	56,568
1295.	18451C109	CLEAR CHANNEL OUTDOOR HOLDINGSINC CL A	64,754
1296.	18712Q103	CLIFTON SAVINGS BANK SLA	2,876
1297.	18725U109	CLINICAL DATA INC NEW	721,946
1298.	19239Y108	COGENT INC	130,794
1299.	19259P300	COINSTAR INC	43,918
1300.	20030N101	COMCAST CORP NEW CL A	2,541,709

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1301.	20030N200	COMCAST CORPORATION NEW SPL CLASS A	77,582
1302.	20440W105	***COMPANHIA SIDERURGICA NACIONAL-SPONSORED ADR REPSTG ORD	351,123
1303.	20441W203	***COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD	91,974
1304.	20451N101	COMPASS MINERALS INTL INC	3,668
1305.	20478N100	COMPUCREDIT CORP	84,674
1306.	22002T108	CORPORATE OFFICE PROPERTIES TRUST-SBI	1,212
1307.	22160K105	COSTCO WHOLESALE CORP-NEW	144,589
1308.	22541SDT2	CSFB 2004-AR3 3A1 CS FIRST BOSTON MORTGAGE SECUR	454,141
1309.	22765Y104	CROSSTEX ENERGY INC	61,558
1310.	22943F100	***CTRIPO.COM INTL LTD AMERICAN DEP SHS	867,923
1311.	23251P102	CYBERONICS INC	18,891
1312.	23254B100	CYCLELOGIC INC	32
1313.	23282W100	CYTOKINETICS INC	53,068
1314.	23331A109	D R HORTON INC	172,797
1315.	23334L102	DSW INC CL A	28,037
1316.	24802R506	DEMANDTEC INC	12,525
1317.	24869P104	DENNYS CORPORATION	23,529
1318.	25179M103	DEVON ENERGY CORPORATION NEW	136,197
1319.	25243Q205	***DIAGEO PLC-SPONSORED ADR NEW REPSTG 4 ORD SHS	13,295
1320.	25264R207	DIAMOND HILL INVESTMENT GROUP INC NEW	689
1321.	25271C102	DIAMOND OFFSHORE DRILLING INC	44,928
1322.	25468Y107	DISCOVERY HOLDING CO CLASS A	19,666
1323.	25470M109	DISH NETWORK CORP CL A	27,932
1324.	25659P402	DOLAN MEDIA COMPANY	424,144
1325.	25659T107	DOLBY LABORATORIES INC CL A	1,482
1326.	25746U109	DOMINION RESOURCES INC VA NEW	8,761
1327.	25754A201	DOMINOS PIZZA INC	128,569
1328.	25960P109	DOUGLAS EMMETT INC	89,244
1329.	26153C103	DREAMWORKS ANIMATION INC CL A	246,058
1330.	26168L205	DREW INDUSTRIES INC NEW	76,031
1331.	26441C105	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW	1,031,558
1332.	26613Q106	DUPONT FABROS TECHNOLOGY INC COMMON STOCK	39,755
1333.	26817G102	DYNEGY INC DEL CL A	1,450,099
1334.	26873N108	EMS TECHNOLOGIES INC	8,262
1335.	26874Q100	ENSCO INTERNATIONAL INC	151,461
1336.	26874R108	ENI SPA 1 ADR REPR 02.00 SHR	39,249
1337.	26875P101	EOG RES INC	79,798
1338.	26881Q309	EPIX PHARMACEUTICALS INC	20,100
1339.	26928A200	EV3 INC	107,826
1340.	26969P108	EAGLE MATERIALS INC	117,730
1341.	27579R104	EAST WEST BANCORP INC	28,854
1342.	27874N105	ECHELON CORP	55,368
1343.	28251TAQ6	801 GRAND CDO SERIES 2006-1 LLC 11.790% 20160920 SERIES# 144A	675,000
1344.	282645AQ3	EKSPORTFINANS A/S 5.500% 20160525	90,000
1345.	28336L109	EL PASO CORPORATION	363,443

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1346.	29081M102	***EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSORED ADR REPSTG COM STK	7,257
1347.	29084Q100	EMCOR GROUP INC	1,922
1348.	29089Q105	EMERGENT BIOSOLUTIONS INC	8,357
1349.	29250N105	***ENBRIDGE INC	14,973
1350.	29250R106	ENBRIDGE ENERGY PARTNERS L P	169,019
1351.	29255W100	ENCORE ACQUISITION CO	20,792
1352.	29265N108	ENERGEN CORP	14,409
1353.	29266R108	ENERGIZER HOLDINGS INC	57,619
1354.	29267A203	ENER1 INC NEW	9,146
1355.	29273R109	ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT	1,022,690
1356.	29273V100	ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	797,791
1357.	29380T105	ENTERTAINMENT PROPERTIES TRUSTSBI	473
1358.	29444U502	EQUINIX INC	88,613
1359.	298785EK8	EUROPEAN INVESTMENT BANK 2.875% 20130315	157,000
1360.	29977A105	EVERCORE PARTNERS INC CL A	32,895
1361.	30033R108	EVERGREEN SOLAR INC	12,071,920
1362.	30161Q104	EXELIXIS INC	36,514
1363.	30212P105	EXPEDIA INC DEL	38,880
1364.	30214U102	EXPONENT INC	672
1365.	30218U108	EXPRESSJET HOLDINGS SHR USD 0.01MXN	1,222,713
1366.	30226D106	EXTREME NETWORKS INC	6,918
1367.	30231G102	EXXON MOBIL CORP	231,982
1368.	31290KWR6	FEDL HOME LOAN MTG CORP 555156PART CTF PASS THRU POOL ISSUE DATE 03/01/1993R/MD 7.50 04/01/2016	24,230
1369.	31308T100	FCSTONE GROUP INC	643
1370.	31335HM75	GOLD PC 20 YEAR - FHLMC	26,914
1371.	31335HMR1	GOLD PC 20 YEAR - FHLMC	94,523
1372.	3133T6RN3	FHLMG 1807 1807-A CMO SER 1807FEDERAL HOME LOAN MTGE GOLD	99,859
1373.	31359HZ23	FNR X-84B 84B-FA CMO SER 84B FEDERAL NATIONAL MTGE ASSN	150,513
1374.	31359LTW5	FNR X-13A X-13A A SERIES X-13AFEDERAL NATIONAL MTGE ASSN	127,600
1375.	313614V8	FNMA SF 30 YEAR	532
1376.	313619RU4	FNMA SF 30 YEAR	2,037
1377.	313628AP4	FNMA SF 30 YEAR	268
1378.	31362TDK6	FNMA SF 30 YEAR	1,512
1379.	31363WEF8	FNMA SF 30 YEAR	78,829
1380.	31364TC82	FNMA SF 30 YEAR	2,037
1381.	31365CVA2	FNMA SF 30 YEAR	1,204
1382.	31365CYP6	FNMA SF 30 YEAR	760
1383.	31365DN92	FNMA SF 30 YEAR	26,804
1384.	31368H5N9	FNMA SF 30 YEAR	12,697
1385.	31371E3T0	FNMA SF 30 YEAR	126,561
1386.	31371E3U7	FNMA 30 YR 94-95 PROD	414,789
1387.	31371E4Y8	FNMA GTD PASS THRU POOL#250239FNMA R/MD 9.00 05/01/2025	23,376
1388.	31371E4Z5	FNMA 303220	329,898
1389.	31371EYK5	FNMA 30 YR 94-95 PROD	120,561

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1390.	31371F3U4	FNMA SF 30 YEAR	615
1391.	31371F5B4	FNMA SF 30 YEAR	1,571
1392.	31371F5Z1	FNMA SF 30 YEAR	35,931
1393.	31371FQU9	FNMA SF 30 YEAR	445
1394.	31371FRZ7	FNMA SF 30 YEAR	185
1395.	31371FS78	FNMA SF 30 YEAR	17,927
1396.	31371FV41	FNMA SF 30 YEAR	579
1397.	31371FWW8	FNMA SF 30 YEAR	3,953
1398.	31371H4K1	FNMA SF 30 YEAR	1,917,991
1399.	31371J6H2	FNMA SF 30 YEAR	36,274
1400.	31371JAU8	FNMA 20 YEAR	36,174
1401.	31371JGS7	FNMA 20 YEAR	29,981
1402.	31371JKE3	FNMA SF 30 YEAR	24,072
1403.	31371JNK6	FNMA 20 YEAR	7,564
1404.	31371JX25	FNMA 20 YEAR	3,517
1405.	31371JYJ7	FNMA SF 30 YEAR	79,036
1406.	31373QL53	FNMA SF 30 YEAR	187,128
1407.	31373QLK0	FNMA SF 30 YEAR	112,417
1408.	31373TXV7	FNMA SF 30 YEAR	19,908
1409.	31373TYR5	FNMA 303220	3,389,046
1410.	31373TYZ7	FNMA 30 YR 94-95 PROD	105,592
1411.	31373U6J1	FNMA SF 30 YEAR	18,696
1412.	31373UB30	FNMA 303220	276,888
1413.	31373UBE6	FNMA SF 30 YEAR	75,583
1414.	31373UBJ5	FNMA SF 30 YEAR	36,355
1415.	31373UFD4	FNMA SF 30 YEAR	4,025
1416.	31373UJN8	FNMA 30 YR 94-95 PROD	175,921
1417.	31373URC3	FNMA 30 YR 94-95 PROD	115,806
1418.	31373YEL9	FNMA SF 30 YEAR	18,745
1419.	31374BUM8	FNMA SF 30 YEAR	139,926
1420.	31374FY45	FNMA 30 YR 94-95 PROD	128,148
1421.	31375UNH4	FNMA SF 30 YEAR	1,634
1422.	31375UQ99	FNMA SF 30 YEAR	576
1423.	31376CS21	FNMA 20 YEAR	2,529
1424.	31376KW36	FNMA SF 30 YEAR	1,014
1425.	31376KWH5	FNMA SF 30 YEAR	4,325
1426.	31376LEX8	FNMA SF 30 YEAR	2,295
1427.	31376MNA6	FNMA SF 30 YEAR	33,413
1428.	31376PWB7	FNMA SF 30 YEAR	2,641
1429.	31376Q6B4	FNMA SF 30 YEAR	7,187
1430.	31376S7G8	FNMA SF 30 YEAR	2,826
1431.	31376TL88	FNMA SF 30 YEAR	1,890
1432.	31377HH39	FNMA SF 30 YEAR	8,895
1433.	31377KXY6	FNMA SF 30 YEAR	31,688
1434.	31377RAV2	FN384420	4,221,666

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1435.	31377RAW0	FN384421	2,455,563
1436.	31377RB58	FN384460	3,448,346
1437.	31377RDY3	FN384519	3,412,306
1438.	31377RDZ0	FN384520	2,996,705
1439.	31377RE22	FN384553	25,155,642
1440.	31377RGW4	FN384613	2,254,166
1441.	31377RHV5	FN384644	3,157,318
1442.	31377RKU3	FN384707	7,363,094
1443.	31377RMW7	FN384773	44,191,451
1444.	31378CAN2	FNMA SF 30 YEAR	144,767
1445.	31378CKL5	FNMA SF 30 YEAR	650
1446.	31383JXB1	FNMA 20 YEAR	131,322
1447.	31384KXE1	FNMA SF 30 YEAR	5,792
1448.	31384UJH8	FNMA SF 30 YEAR	3,281
1449.	31384V2N1	FNMA SF 30 YEAR	71,497
1450.	31384V2V3	FNMA SF 30 YEAR	44,654
1451.	31384VMH2	FNMA SF 30 YEAR	1,350,189
1452.	31384VNL2	FNMA SF 30 YEAR	1,404,977
1453.	31384VVZ2	FNMA SF 30 YEAR	18,379
1454.	31384YN28	FNMA SF 30 YEAR	236,248
1455.	31385EXK0	FNMA SF 30 YEAR	2,860
1456.	31385JDR6	FNMA SF 30 YEAR	1,590,733
1457.	31385JP69	FNMA SF 30 YEAR	1,413,306
1458.	31385WT82	FNMA SF 30 YEAR	523,508
1459.	31385W XV6	FNMA SF 30 YEAR	30,445
1460.	31386EQ27	FNMA SF 30 YEAR	62,004
1461.	31386MS92	FNMA SF 30 YEAR	75,924
1462.	31386SHM2	FNMA SF 30 YEAR	36,209
1463.	31386XQM1	FNMA SF 30 YEAR	315,838
1464.	31387EKC0	FNMA SF 30 YEAR	20,155
1465.	31387RBG2	FNMA SF 30 YEAR	923,667
1466.	31387XGW9	FNMA SF 30 YEAR	76,327
1467.	31388EC20	FNMA SF 30 YEAR	106,883
1468.	31388ECZ7	FNMA SF 30 YEAR	855,382
1469.	31388LEY2	FNMA SF 30 YEAR	511,338
1470.	31388SAU9	FNMA SF 30 YEAR	13,968
1471.	31388SAW5	FNMA SF 30 YEAR	12,220
1472.	31388TQQ9	FNMA SF 30 YEAR	129,778
1473.	31389JV35	FNMA SF 30 YEAR	23,709
1474.	31389KXD8	FNMA SF 30 YEAR	312,568
1475.	31389NNE1	FNMA SF 30 YEAR	34,871
1476.	31389NPC3	FNMA SF 30 YEAR	61,901
1477.	31389QXV5	FNMA SF 30 YEAR	17,896
1478.	31389TP55	FNMA SF 30 YEAR	133,075
1479.	31389TP63	FNMA SF 30 YEAR	76,805

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1480.	31389VBQ9	FNMA SF 30 YEAR	78,621
1481.	31389VKR7	FNMA SF 30 YEAR	125,834
1482.	31389WQ81	FNMA SF 30 YEAR	168,828
1483.	31390CT30	FNMA SF 30 YEAR	45,975
1484.	31390CX50	FNMA SF 30 YEAR	239,342
1485.	31390CX76	FNMA SF 30 YEAR	30,320
1486.	31390KRS9	FNMA SF 30 YEAR	25,823
1487.	31390MFS8	FNMA SF 30 YEAR	268,925
1488.	31390MFT6	FNMA SF 30 YEAR	601,214
1489.	31390Y3A4	FNMA SF 30 YEAR	200,337
1490.	31390YCB2	FNMA SF 30 YEAR	26,325
1491.	31391CLL7	FNMA SF 30 YEAR	1,481,843
1492.	31391FFX1	FNMA SF 30 YEAR	52,229
1493.	31391SLA6	FNMA SF 30 YEAR	118,201
1494.	31400GUF0	FNMA SF 30 YEAR	207
1495.	31400PWA9	FNMA SF 30 YEAR	165,615
1496.	31400QBD4	FNMA SF 30 YEAR	90,211
1497.	31400QCK7	FNMA SF 30 YEAR	38,859
1498.	31400QEB5	FNMA SF 30 YEAR	265
1499.	31400QUH4	FNMA SF 30 YEAR	114,495
1500.	31402FJ89	FNMA SF 30 YEAR	47,674
1501.	31402RNR6	FNMA SF 30 YEAR	224,277
1502.	31402UQ21	FNMA SF 30 YEAR	508,254
1503.	31403QCD0	FNMA SF 30 YEAR	82,079
1504.	31403QV56	FNMA SF 30 YEAR	92,402
1505.	31403SBL9	FNMA SF 30 YEAR	607,179
1506.	31404DLJ5	FNMA SF 30 YEAR	630,128
1507.	31404ETV8	FNMA SF 30 YEAR	139,868
1508.	31404HLA5	FNMA SF 30 YEAR	548,514
1509.	31405EEW1	FNMA SF 30 YEAR	351,182
1510.	31406YE55	FNMA SF 30 YEAR	886,206
1511.	31409ALQ0	FNMA SF 30 YEAR	298,291
1512.	31428X106	FEDEX CORP	8,377
1513.	31620R105	FIDELITY NATIONAL FINANCIAL INC CL A	76,604
1514.	31845F100	FIRST ADVANTAGE CORPORATION CL A	555
1515.	31983A103	FIRST COMMUNITY BANCSHARES INCNEV	1,476
1516.	32022K102	FIRST FINANCIAL NORTHWEST INC	3,011
1517.	32054K103	FIRST INDUSTRIAL REALTY TRUST INC	31,505
1518.	33582V108	FIRST NIAGARA FINANCIAL GROUP INC	966
1519.	33610F109	FIRST POTOMAC REALTY TRUST	13,247
1520.	33615C101	FIRST REGIONAL BANCORP-CALIF	24,642
1521.	33646W100	FIRST SOUTH BANCORP INC VA	1,096
1522.	34958B106	FORTRESS INVT GROUP LLC CL A	24,622
1523.	35063R100	FOUNDRY NETWORKS INC	221,766
1524.	356449AC2	FREEDOM PARK CDO LTD	5,000,000

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1525.	35906A108	FRONTIER COMMUNICATIONS CORP SER B	30,938
1526.	35914P105	FRONTIER OIL CORP	117,309
1527.	35952H106	FUELCELL ENERGY INC	257,765
1528.	35952W103	FUEL SYSTEMS SOLUTIONS INC	16,272
1529.	35958N107	***FUJIFILM HOLDINGS CORPORATION ADR	9,296
1530.	36159R103	GEO GROUP INC	86,940
1531.	36202B5R2	G N M A PASS THRU POOL 001756MR/MD 8.00 01/20/2022	4,863
1532.	36202B6K6	G N M A PASS THRU POOL 001774MR/MD 8.00 02/20/2022	1,849
1533.	36202K4L6	G2A8927	1,469,336
1534.	36202K5J0	G2A00894	2,703,594
1535.	36202K6G5	G2A008971	2,739,719
1536.	36202KMG7	G2A8459	5,309,027
1537.	36202KP82	G2 ARM 8547	2,796,710
1538.	36203ASV9	GNMA SF 30 YEAR	16,497
1539.	36203B3L6	GNMA SF 30 YEAR	8,095
1540.	36203BK60	GNMA 30YR SLIGHTLY SEASONED	5,408
1541.	36203BLJ1	GNMA SF 30 YEAR	4,300
1542.	36203BTX2	GNMA SF 30 YEAR	47,653
1543.	36203CRG9	GNMA SF 30 YEAR	28,465
1544.	36203CTY8	GNMA SF 30 YEAR	16,392
1545.	36203DGC8	GNMA SF 30 YEAR	11,186
1546.	36203FRW7	GNMA SF 30 YEAR	16,266
1547.	36203FT47	GNMA SF 30 YEAR	17,284
1548.	36203HHN4	GNMA SF 30 YEAR	7,746
1549.	36203HXF3	GNMA SF 30 YEAR	31,693
1550.	36203HXP1	GNMA SF 30 YEAR	15,081
1551.	36203KKBK9	GNMA 30YR SLIGHTLY SEASONED	15,546
1552.	36203KPJ7	GNMA 30YR SLIGHTLY SEASONED	16,346
1553.	36203KPZ1	GNMA SF 30 YEAR	7,603
1554.	36203LCU4	GNMA 352083	2,363,349
1555.	36203LL83	GNMA SF 30 YEAR	21,116
1556.	36203LM33	GNMA SF 30 YEAR	57,769
1557.	36203LMC3	GNMA 30YR SLIGHTLY SEASONED	17,550
1558.	36203MHV5	GNMA 30YR SLIGHTLY SEASONED	17,111
1559.	36203N7F9	GNMA SF 30 YEAR	16,193
1560.	36203RPJ2	GNMA SF 30 YEAR	5,938
1561.	36203TSZ9	GNMA SF 30 YEAR	2,320
1562.	36203UU26	GNMA SF 30 YEAR	6,554
1563.	36203UZ54	G N M A PASS THRU POOL 359964XTROY AND NICHOLS, INC R/MD 7.50 12/15/2023	32,619
1564.	36203VCJ7	GNMA SF 30 YEAR	15,672
1565.	36203W4R6	G N M A PASS THRU POOL 361832XISSUE DATE 09/01/1993R/MD 7.50 09/15/2023	35,206
1566.	36203WMD7	GNMA SF 30 YEAR	12,494
1567.	36203YLR3	GNMA SF 30 YEAR	27,175
1568.	36204DFJ3	GNMA SF 30 YEAR	107,032
1569.	3620515T7	GNMA SF 30 YEAR	69

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1570.	362055SS0	GNMA 30 YR 79 PROD	102
1571.	362058FE4	G N M A PASS THRU POOL 028965XCHARLES F. CURRY COMPANY R/MD 9.50 05/15/2009	127
1572.	362059C54	GNMA 30 YR 79 PROD	156
1573.	362059DL8	GNMA 30 YR 79 PROD	156
1574.	362059WW3	GNMA 30 YR 79 PROD	50
1575.	362059XQ5	GNMA 30 YR 79 PROD	40
1576.	362059Z83	GNMA 30 YR 79 PROD	54
1577.	362060DC6	GNMA 30 YR 79 PROD	139
1578.	362060SB2	G N M A PASS THRU POOL 031114XATLAS CAPITAL CORP. R/MD 9.50 07/15/2009	42
1579.	362060TU9	GNMA SF 30 YEAR	46
1580.	362061AC7	GNMA 30 YR 79 PROD	133
1581.	362061J46	GNMA 30 YR 79 PROD	48
1582.	362061LH4	GNMA 30 YR 79 PROD	529
1583.	362061Q97	GNMA 30 YR 79 PROD	35
1584.	362061QM8	GNMA 30 YR 79 PROD	13
1585.	362061QR7	GNMA 30 YR 79 PROD	331
1586.	362061UM3	GNMA 30 YR 79 PROD	165
1587.	362061UN1	GNMA 30 YR 79 PROD	31
1588.	362061VH3	GNMA 30 YR 79 PROD	158
1589.	362062B26	G N M A PASS THRU POOL 032457XSUBURBAN COASTAL CORP. R/MD 9.50 06/15/2009	38
1590.	362062BG5	GNMA 30 YR 79 PROD	85
1591.	362062BP5	GNMA 30 YR 79 PROD	8
1592.	362062CA7	GNMA 30 YR 79 PROD	107
1593.	362062JM4	GNMA 30 YR 79 PROD	237
1594.	362062K67	GNMA SF 30 YEAR	77
1595.	3620632J7	GNMA 30 YR 79 PROD	193
1596.	362065DP6	GNMA 30 YR 79 PROD	36
1597.	362073JY5	GNMA SF 30 YEAR	541
1598.	36208AEN7	GNMA ARM 849352	1,082,740
1599.	36208AEP2	GNMA ARM 849351	1,091,328
1600.	36208AEQ0	GNMA ARM 849354	528,271
1601.	36208AER8	GNMA ARM 849350	1,171,565
1602.	36208AES6	GNMA ARM 849353	912,410
1603.	362176MA4	GNMA SF 30 YEAR	107,223
1604.	36217J4G3	GNMA 489032	58,219
1605.	36218KTY3	GNMA SF 30 YEAR	12,517
1606.	362191HY7	GNMA SF 30 YEAR	24,028
1607.	362194A93	GNMA SF 30 YEAR	11,528
1608.	362197K46	GNMA SF 30 YEAR	36,347
1609.	36219ND23	GNMA SF 30 YEAR	37,053
1610.	36219P5H4	GNMA SF 30 YEAR	88,273
1611.	36219RM99	GNMA SF 30 YEAR	77,930
1612.	36219RMV0	GNMA SF 30 YEAR	36,982
1613.	362200GB7	GNMA SF 30 YEAR	54,170
1614.	362202JM6	GNMA SF 30 YEAR	51,616

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1615.	362202Z89	GNMA SF 30 YEAR	48,932
1616.	362202ZJ5	GNMA SF 30 YEAR	31,817
1617.	362204SA8	GNMA SF 30 YEAR	127,493
1618.	362204SB6	GNMA 489032	56,940
1619.	362208WE6	GNMA SF 30 YEAR	64,565
1620.	36220ALF0	GNMA SF 30 YEAR	24,071
1621.	36220ALV5	GNMA SF 30 YEAR	70,586
1622.	36220CKK6	GNMA SF 30 YEAR	57,945
1623.	36220CL41	GNMA SF 30 YEAR	69,613
1624.	36220CLR0	GNMA SF 30 YEAR	100,577
1625.	36220KA45	GNMA SF 30 YEAR	112,152
1626.	36220KAK9	GNMA SF 30 YEAR	53,586
1627.	36220KAN3	GNMA SF 30 YEAR	42,396
1628.	36220KB77	GNMA SF 30 YEAR	97,810
1629.	36220KCG6	GNMA SF 30 YEAR	30,944
1630.	36220KCM3	GNMA SF 30 YEAR	24,821
1631.	36220LAY7	GNMA SF 30 YEAR	71,794
1632.	36220UF30	GNMA SF 30 YEAR	18,469
1633.	36223AE81	GNMA SF 30 YEAR	83,039
1634.	36223AFG2	GNMA SF 30 YEAR	247,126
1635.	36223AFP2	GNMA 489032	229,580
1636.	36223ATR3	GNMA II-JUMBOS	99,236
1637.	36223ATS1	GNMA II-JUMBOS	223,952
1638.	36223ATU6	GNMA II-JUMBOS	315,615
1639.	36223ATW2	GNMA II-JUMBOS	60,029
1640.	36223ATY8	GNMA II-JUMBOS	231,330
1641.	36223BCV0	GNMA II-JUMBOS	77,439
1642.	36223DX35	GNMA II 2677	57,553
1643.	36223DYG5	GNMA II-JUMBOS	99,943
1644.	36223ET53	GNMA SF 30 YEAR	43,788
1645.	36223FC25	GNMA 489032	55,158
1646.	36223M2B1	GNMA II 2677	37,431
1647.	36223M2C9	GNMA II-JUMBOS	89,745
1648.	36223MLT1	GNMA 489032	48,002
1649.	36223QW37	GNMA II-JUMBOS	163,307
1650.	36223QW86	GNMA II-JUMBOS	40,222
1651.	36223QWX1	GNMA II-JUMBOS	58,559
1652.	36223QWY9	GNMA II 2677	250,546
1653.	36223QWZ6	GNMA II-JUMBOS	90,544
1654.	36223S6U2	GNMA SF 30 YEAR	192,156
1655.	36223S6V0	GNMA II 2677	26,017
1656.	36223TFM8	GNMA II 2677	57,518
1657.	36223XRY0	GNMA SF 30 YEAR	11,053
1658.	36224DC37	GNMA SF 30 YEAR	10,746
1659.	36224HM45	GNMA SF 30 YEAR	8,123

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1660.	36224HMY9	GNMA SF 30 YEAR	66,790
1661.	36224HNB8	GNMA SF 30 YEAR	3,760
1662.	36224LVB0	GNMA II 2677	171,078
1663.	36224MLJ2	GNMA SF 30 YEAR	8,413
1664.	36224RLJ1	GNMA SF 30 YEAR	18,214
1665.	36224SA28	GNMA SF 30 YEAR	20,437
1666.	36224SL4	GNMA SF 30 YEAR	5,887
1667.	36224UHQ3	GNMA SF 30 YEAR	38,494
1668.	36224VRG2	GNMA SF 30 YEAR	32,067
1669.	36224VWQ4	GNMA SF 30 YEAR	18,208
1670.	36224YVT3	GNMA SF 30 YEAR	7,960
1671.	36224YXF1	GNMA SF 30 YEAR	16,360
1672.	36224YYS2	GNMA SF 30 YEAR	8,728
1673.	36225AEP1	GNMA 780142	465,503
1674.	36225AHA1	GNMA SEAS MAT BEFORE 2010	83,054
1675.	36225APX2	GNMA 30 YR 79 PROD	328,584
1676.	36225V104	GP STRATEGIES CORP	1,755
1677.	36227K106	GSE SYSTEMS INC	1,465,004
1678.	36238G102	GSI COMMERCE INC	140,000
1679.	36467W109	GAMESTOP CORP NEW CLASS A	119,802
1680.	37243V100	GENOPTIX INC	4,902
1681.	37244C101	GENOMIC HEALTH INC	9,168
1682.	37245X203	GENTEK INC COM NEW	24,720
1683.	37247D106	GENWORTH FINANCIAL INC COM CL A	55,091
1684.	37249T109	GEOGLOBAL RESOURCES INC	20,456
1685.	37250B104	***GENTIUM SPA AMERICAN DEPOSITARY SHARES	313,438
1686.	37373P105	***GERDAU AMERISTEEL CORP	200,417
1687.	37733W105	***GLAXOSMITHKLINE PLC SPONSORED ADR(FRM GLAXO WELL)	95,639
1688.	37929X107	GLG PARTNERS INC	908,927
1689.	37940X102	GLOBAL PAYMENTS INC	5,416
1690.	38012G100	***GMARKET INC SPON ADR	460,801
1691.	38059T106	***GOLD FIELDS LTD NEW SPONSORED ADR	2,447,155
1692.	38141G104	GOLDMAN SACHS GROUP INC	707,902
1693.	38388F108	W R GRACE & CO-DEL NEW	795,187
1694.	38500T101	***GRAN TIERRA ENERGY INC	4,708
1695.	38741YCP2	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 3	30,000,000
1696.	39153L106	GREATBATCH INC	8,570
1697.	40052B108	GTX INC DEL COM	45,080
1698.	40108N106	GUARANTY FINANCIAL GROUP INC	1,364
1699.	40330W106	***GUSHAN ENVIRONMENTAL ENERGYLIMITED ADR	1,700
1700.	40431N104	HSW INTERNATIONAL INC	2,211
1701.	40637H109	HALOZYME THERAPEUTICS INC	1,173
1702.	41145W109	HARBIN ELECTRIC INC	3,332
1703.	41457P106	HARRIS STRATEX NETWORKS INC CLASS A	2,026
1704.	41902R103	HATTERAS FINANCIAL CORP	620

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1705.	42210P102	HEADWATERS INC	11,736
1706.	42222G108	HEALTH NET INC	631,611
1707.	42224N101	HEALTHSPRING INC	11,507
1708.	42805T105	HERTZ GLOBAL HLDGS INC	22,542
1709.	43365Y104	HITTITE MICROWAVE CORP	10,000
1710.	43738R109	HOMEBANC CORP GA	60,200
1711.	44244K109	HOUSTON WIRE & CABLE CO	36,684
1712.	44925C103	ICF INTL INC	2,991
1713.	44929Y101	ICT GROUP INC	419,495
1714.	44930K108	ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A	32,599
1715.	44934T105	ICX TECHNOLOGIES INC	31,270
1716.	44980X109	IPG PHOTONICS CORP	4,661
1717.	45031U101	ISTAR FINANCIAL INC	1,528,500
1718.	45104G104	***ICICI BANK LTD SPONSORED ADR	3,183
1719.	45166R204	IDENIX PHARMACEUTICALS INC	7,706
1720.	45167R104	IDEX CORP	15,559
1721.	45168D104	IDEXX LABORATORIES CORP	1,272
1722.	45245A107	IMATION CORP	17,758
1723.	45245W109	IMCLONE SYSTEMS INC	83,716
1724.	45253H101	IMMUNOGEN INC	421
1725.	45254P102	IMPAC MORTGAGE HOLDINGS INC	14,362
1726.	45256B101	IMPAX LABORATORIES INC	9
1727.	45337C102	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	2,584,815
1728.	45665Q103	INFINITY PROPERTY & CASUALTY CORP	7,184
1729.	45678T201	INFOSPACE INC	31,193
1730.	45773Y105	INNERWORKINGS INC	333,005
1731.	45784P101	INSULET CORPORATION	58,411
1732.	45814P105	INTEGRA BANK CORPORATION	7,431
1733.	4581X0AD0	INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120920	1,450,000
1734.	4581X0AM0	INTER-AMERICAN DEVELOPMENT BANK 5.125% 20160913	460,000
1735.	45841N107	INTERACTIVE BROKERS GROUP INC	9,874
1736.	45865V100	INTERCONTINENTALEXCHANGE INC	35,451
1737.	45885A300	INTERNAP NETWORK SERVICES CORPORATION	9,424
1738.	46059C205	INTERNET CAPITAL GROUP INC COM NEW	309,659
1739.	46114T508	INTERWOVEN INC NEW	5,930
1740.	46120E602	INTUITIVE SURGICAL INC NEW	30,594
1741.	46121Y102	INTREPID POTASH INC	27,032
1742.	46126P304	INVERNESS MEDICAL INNOVATIONS INC SERIES B CONVERTIBLE PERPETUAL PREFERRED	28
1743.	46270W105	IRIS INTERNATIONAL INC	840,323
1744.	46579N103	***IVANHOE MINES LTD	21,710
1745.	46612H402	J CREW GROUP INC COMMON STOCK	13,437
1746.	46612J507	JDS UNIPHASE CORPORATION	419,660
1747.	46614H301	JER INVESTORS TRUST INC	249,096
1748.	46625H100	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE AND CO	285,034
1749.	46626D108	***JSC MMC NORILSK NICKEL SPONSORED ADR	797,820

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1750.	47102X105	JANUS CAPITAL GROUP INC	23,824
1751.	47758P307	JO ANN STORES INC	12,083
1752.	48203R104	JUNIPER NETWORKS	231,331
1753.	48242W106	KBR INC	43,411
1754.	48248A306	KKR FINANCIAL HOLDINGS LLC DELAWARE NEW	15,936
1755.	48562P103	KAPSTONE PAPER AND PACKAGING CORPORATION	20,290
1756.	48880L107	KENDLE INTERNATIONAL INC	6,555
1757.	49427F108	KILROY REALTY CORP	53,935
1758.	49446R109	KIMCO REALTY CORP	41,476
1759.	49455U100	KINDER MORGAN MGMT LLC SHS	101,598
1760.	49460W208	KINETIC CONCEPTS INC NEW	256,757
1761.	50060P106	KOPPERS HLDGS INC	9,730
1762.	50075N104	KRAFT FOODS INC CL A	275,458
1763.	500769BY9	KREDITANSTALT FUR WIEDERAUFBAUGLOBAL NT R/MD 4.875 01/17/2017	959,000
1764.	500769CR3	KFW INTERNATIONAL FINANCE 4.375% 20180315 SERIES# GMTN	2,620,000
1765.	500769CU6	KFW INTERNATIONAL FINANCE 4.500% 20180716	3,400,000
1766.	50183L107	LDK SOLAR CO LTD ADR	35,530
1767.	50186V102	***LG DISPLAY CO LTD SPONSORED ADR REP 0.5 ORD SHS	93,453
1768.	50212A106	L 1 IDENTITY SOLUTIONS INC HOLDING COMPANY	84,708
1769.	50540R409	LABORATORY CORP AMER HLDGS NEW	9,140
1770.	50575Q102	LADENBURG THALMANN FINL SVCS	788
1771.	52078P102	LAWSON SOFTWARE INC	290,909
1772.	52517PYN5	LEHMAN BROTHERS HOLDINGS INC	15,251,000
1773.	52519H3P0	LEHMAN BANK MAR 06 ELCD ELCD ON BASKET OF INDICES 107% MIN REDEMPTION MAR11-MAT R/MD0000 03/31/2011	18,000
1774.	52520L162	***WTS LB (LUX) EQUITY FIN SA CHINA LOW EX PRICE WT ON 144A ANHUI CONCH CEMENT JUN08 EXP	5,059,044
1775.	52520L253	***WTS LB LUX EQ FIN SA INDIANLOW EX PRICE WT ON CANARA BANK144A 1/27/12-EXP	4,939,861
1776.	52520L337	***WTS LBEF INDIAN LOW EX PX WT ON ROLTA INDIA 144A 2/27/2012-EXP	1,000,000
1777.	52520L402	WTS LBEF SA INDIAN LOW EX PRICE WT IDEA CELLULAR LTD (NIDEA IN) 3/26/2012 EXP	7,450,326
1778.	52520L535	***WTS LEHMAN BROS EQUITY FIN S.A. ICEM IN INDIAN LOW EX PR WRNT DUE 7/3/2012	630,338
1779.	52520L592	***WTS LEHMAN BROS EQUITY FIN SA SICHUAN SWELLFUN CH LOW EX PR WRNT DUE 7/16/2012	15,000,000
1780.	52520L816	***WTS LEHMAN BROS EQ FINANCE SA NPWGRI IN 144A LOW EX PR WRNTS EXP 10/16/2012	15,000,000
1781.	52520W358	WTS LEHMAN BROS HLDGS INC BUFFERED PRIN NT ON BASKET OF SPX, SX5E, NXY	112,915
1782.	52520W515	LEHMAN BROS HLDGS INC BUFFERED PRIN AT RISK NT ON OF INDICES DUE 04/30/2010	198,363
1783.	52520W556	LEHMAN BROTHERS HOLDINGS INC BUFFERED PRINCIPAL AT RISK NT ON A BASKET OF INDICES PFD	243,960
1784.	52520W564	LEHMAN BROTHERS HOLDINGS INC 100% PRINCIPAL PROTECTION NOTEON BASKET OF INDICES PFD	30,000
1785.	52521ECH1	LEHMAN BANK ELCD ON BASKET OF INDICES AUG-2011 MAT 8% R/MD0000 08/31/2011	9,000
1786.	52521EEH9	LB BANK DEC 06 ELCD ON A BASKET OF INDICES (NKY, SX5E, SMI, UKX) 12/28/2011 R/MD0000 12/28/2011	3,000
1787.	52522L137	WTS LEHMAN BROS HOLDINGS INC SX5E PERF SEC W CONTINGENT PRODUE 8/31/2012	248,875
1788.	52522L186	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BSkT	96,830
1789.	52522L335	LEHMAN BROS HOLDINGS INC SPX RET ENHANCED NTS DUE 04/30/2009 PFD	122,324
1790.	52522L384	LEHMAN BROS HOLDINGS INC S5FINL RET OPTMIZATION NTS DUE 04/30/2008 PFD	19,800
1791.	52522L491	WTS LEHMAN BROS HLDGS INC RETURN OPTIMIZATION SECS ON SPX DUE 06/30/2009	55,078

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1792.	52522L574	LEHMAN BROS HOLDINGS SPX RET OPT SECS DUE 8/31/2009	80,436
1793.	52522L657	LEHMAN BROS HLDGS INC BULL AUTOCALL NTS ON S5FINL DUE 08/10/2009	64,400
1794.	52522L806	WTS LEHMAN BROS HLDGS INC SPX RET OPT SECS DUE 9/30/2009	129,260
1795.	52522L889	WTS LEHMAN BROS HLDGS INC PRINCIPAL PROTN NT LKD TO BASKET OF INDICES	76,700
1796.	52522M176	WTS LEHMAN BROS EQ FINANCE SA NLC IN INDIAN LOW EX PR WRNT DUE 10/26/2012	25,000,000
1797.	52522M226	***WTS LEHMAN BROTHERS LUX SA CALL WTS ON ONGC 144A	24,598,439
1798.	52522M259	***WTS LEHMAN BROS EQI FIN SA LOW PRC WTS ON INDIAN OIL CORPLTD	24,727,529
1799.	52522M572	***WTS LEHMAN BROS EQ FINANCE SA RW	2,500,000
1800.	52729N100	LEVEL 3 COMMUNICATIONS INC	2,344,146
1801.	53071M104	LIBERTY MEDIA HOLDING CORPORATION INTERACTIVE SER A	306,655
1802.	53071M302	LIBERTY MEDIA HOLDING CORPORATION CAPITAL SER A	204,151
1803.	53071M500	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	54,363
1804.	53217R207	LIFE TIME FITNESS INC	10,508
1805.	53261M104	LIMELIGHT NETWORKS INC	23,262
1806.	54021P403	LODGIAN INC NEW	1,880
1807.	55068R202	***LUXOTTICA GROUP SPA SPONSORED ADR	1,899
1808.	55261F104	M & T BANK CORP	92,360
1809.	55262C100	MBIA INC	7,908,116
1810.	55272X102	MFA MORTGAGE INVESTMENTS INC	32,359
1811.	55305B101	MI HOMES INC FORMERLY M I SCHOTTENSTEIN HOMES INC NEW	400
1812.	55354G100	MSCI INC CL A	195,524
1813.	55608B105	MACQUARIE INFRASTRUCTURE CO LLC MEMBERSHIP INT	31,513
1814.	56501R106	***MANULIFE FINANCIAL CORP	94
1815.	56845T305	MARINER ENERGY INC	26,014
1816.	57060U100	MARKET VECTORS ETF TRUST GOLD MINERS ETF	113,755
1817.	57060U837	MARKET VECTORS ETF TR COAL ETF	229,266
1818.	57383T103	MARVEL ENTERTAINMENT INC	15,034
1819.	57636Q104	MASTERCARD INC	72,637
1820.	576433KT2	MARM 2004-3 3A3 MASTR ADJUSTABLE RATE MORTGAGE	2,250,152
1821.	57772K101	MAXIM INTEGRATED PRODUCTS INC	1,261,161
1822.	58155Q103	MCKESSON CORP	57,204
1823.	58405U102	MEDCO HEALTH SOLUTIONS INC	9,228
1824.	58446K105	MEDIACOM COMMUNICATIONS CORP CL A	43,531
1825.	58463F104	MEDICAL STAFFING NETWORK HOLDINGS INC	95
1826.	58463J304	MEDICAL PROPERTIES TRUST INC	11,129
1827.	58500P107	MEDIS TECHNOLOGIES LTD	323,849
1828.	58501N101	MEDIVATION INC	417,947
1829.	58733R102	MERCADOLIBRE INC	17,082
1830.	59001A102	MERITAGE HOMES CORPORATION	13
1831.	59020UEV3	MLCC 2004-HB1 A3 MLCC MORTGAGE INVESTORS INC	3,134,053
1832.	59156R108	METLIFE INC	355,585
1833.	59518V102	MICRUS ENDOVASCULAR CORPORATION	5,772
1834.	60687Y109	***MIZUHO FINL GROUP INC SPONSORED ADR	2,383
1835.	60740F105	MOBILE MINI INC	12,022
1836.	60852M104	MOLECULAR INSIGHT PHARMACEUTICALS INC	642,717

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1837.	60855R100	MOLINA HEALTHCARE INC	7,950
1838.	60871R209	MOLSON COORS BREWING CO CL B	146,530
1839.	60877T100	MOMENTA PHARMACEUTICALS INC	5,980
1840.	60975U108	MONOGRAM BIOSCIENCES INC	112,177
1841.	61748W108	MORGANS HOTEL GROUP	20,871
1842.	62912R107	NGP CAPITAL RESOURCES COMPANY	3,704
1843.	62913F201	NII HOLDINGS INC CL B	799,435
1844.	62914B100	NIC INC	114,014
1845.	62944T105	NVR INC	904
1846.	62985Q101	NALCO HOLDING COMPANY	256,341
1847.	63009F105	NANOSPHERE INC	20,000
1848.	63633D104	NATIONAL HEALTH INVESTORS INC	16,023
1849.	63900P103	NATURAL RESOURCE PARTNERS L P	312,705
1850.	63935N107	NAVIGANT CONSULTING INC	4,658
1851.	64110D104	NETAPP INC	534,473
1852.	64110L106	NETFLIX COM INC	3,088
1853.	64115T104	NETSCOUT SYS INC	756,428
1854.	64118Q107	NETSUITE INC	77,646
1855.	64125C109	NEUROCRINE BIOSCIENCES INC	50,302
1856.	64126X201	NEUSTAR INC CL A	143,478
1857.	6435EV108	NEW CENTURY FINANCIAL CORPORATION	1,482
1858.	65105M108	NEWCASTLE INVESTMENT CORP	211,902
1859.	65251F105	NEWSTAR FINANCIAL INC	427,617
1860.	65411N105	NIGHTHAWK RADIOLOGY HOLDINGS INC	4,711
1861.	65440K106	99 CENTS ONLY STORES	196,008
1862.	66704R100	NORTHSTAR REALTY FINANCE CORP	350,185
1863.	66977W109	***NOVA CHEMICALS CORP	26,587
1864.	67020Q107	NTELOS HOLDINGS CORP	3,445
1865.	67020Y100	NUANCE COMMUNICATIONS INC	2,857
1866.	67059L102	NUSTAR GP HOLDINGS LLC UNITS RPSTG LTD LBLTY COINT	520,114
1867.	67066G104	NVIDIA CORP	517,798
1868.	67072M301	NUVELO INC COM NEW	4,264
1869.	67072V103	NXSTAGE MEDICAL INC	71,784
1870.	67107W100	***O2MICRO INTERNATIONAL LIMITED AMERICAN DEPOSITARY SHARES	45
1871.	67423R108	OBAGI MEDICAL PRODUCTS INC	3,756
1872.	67551U105	OCH ZIFF CAPITAL MANAGEMENT GROUP LLC CLASS A	14,171
1873.	67622P101	OFFICEMAX INCORPORATED	602,860
1874.	68230A106	ONCOGENEX PHARMACEUTICALS INC	2,398
1875.	68389X105	ORACLE CORP	93,990
1876.	68401H104	OPTIMER PHARMACEUTICALS INC	10,842
1877.	68554W205	***ORASCOM TELECOM S A E GDR REG S	204
1878.	68555P100	ORBCOMM INC	1,341,357
1879.	68628V308	ORION MARINE GROUP INC	359,132
1880.	68750U102	ORTHOVITA INC	4,034,796
1881.	68827R108	OSIRIS THERAPEUTICS INC	5,144

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1882.	69329Y104	PDL BIOPHARMA INC	454,726
1883.	69331C108	PG&E CORP	108,160
1884.	69333Y108	PF CHANGS CHINA BISTRO INC	14,401
1885.	69344F106	PMC-SIERRA INC	35,381
1886.	69344M101	PMI GROUP INC	45,600
1887.	69349H107	PNM RESOURCES INC COM	113,293
1888.	69366A100	PSS WORLD MEDICAL INC 4	13,324
1889.	69373H106	PACER INTERNATIONAL INC TENN	4,803
1890.	69404P101	PACIFIC CAPITAL BANCORP	26,340
1891.	69423U107	PACIFIC ETHANOL INC	284,501
1892.	69840W108	PANERA BREAD CO CL A	205,914
1893.	70159Q104	PARKWAY PROPERTIES INC	4,977
1894.	708410AA3	PENNS LANDING CDO	250,000
1895.	71361F100	PERCEPTION INC	58
1896.	71361V303	***PERDIGAO S A INDUSTRIA SPONSORED ADR REPSTG COM	10,751
1897.	71646M102	***PETROBRAS ENERGIA PARTICIPACIONES S A SPONSORED ADR REPSTG 2 CL B SH	17,317
1898.	71654V408	***PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	9,280
1899.	71714F104	PHARMERICA CORPORATION	1,329
1900.	722490AA7	PINE CCS LTD VARIABLE RATE BOND 20140215 SERIES# 144A	1,020,500,000
1901.	72346Q104	PINNACLE FINL PARTNERS INC	38,130
1902.	72919P103	PLUG PWR INC COM	688,899
1903.	73172K104	POLYCOM INC	113,434
1904.	73179P106	POLYONE CORP	49,149
1905.	73179V103	POLYPORE INTERNATIONAL INC	118
1906.	73278L105	POOL CORPORATION	97,619
1907.	73640Q105	PORTFOLIO RECOVERY ASSOCIATES INC	431,144
1908.	73755L107	***POTASH CORP OF SASKATCHEWAN INC CANADIAN LISTED	151,151
1909.	73935A104	POWERSHARES QQQ TRUST SERIES 1	1,648,588
1910.	73935X500	POWERSHARES EXCHANGE-TRADED FD WILDER HILL CLEAN ENERGY	222,764
1911.	73935X575	POWERSHARES WATER RESOURCES PORTFOLIO EXCHANGE-TRADED FD TRUST	243,790
1912.	73936B408	POWERSHARES DB MULTI-SECTOR COMDTY TR AGRICULTURE FUND ETF	33,570
1913.	73941U102	POZEN INC	12,585
1914.	74005P104	PRAXAIR INC	60,399
1915.	74112D101	PRESTIGE BRANDS HLDGS INC	2,143
1916.	74144T108	PRICE T ROWE GROUP INC	41,431
1917.	74153Q102	PRIDE INTERNATIONAL INC DEL	109,235
1918.	741929AN3	PRIMUS TELECOMMUNICATIONS GP	56,000
1919.	74251V102	PRINCIPAL FINANCIAL GROUP INC	131,122
1920.	743263AA3	PROGRESS ENERGY INC CONTINGENT VALUE OBLIGATION R/MD 03/15/2007	2,071,223
1921.	74347R628	PROSHARES TRUST ULTRASHORT FINANCIALS PROSHARE	1,914,824
1922.	74386K104	***PROVIDENT ENERGY TRUST UNIT	43,535
1923.	74727D108	QAD INC	1,313
1924.	74731Q103	PZENA INVESTMENT MANAGEMENT INC CL A	24,524
1925.	74834L100	QUEST DIAGNOSTICS INC	4,437
1926.	74834T103	QUEST SOFTWARE INC	19,989

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1927.	749191AA0	RAA CREDIT LINKED TR 2003-A 90 DAY AUCTION	50,000,000
1928.	74973W107	RTI INTERNATIONAL METALS INC	142,848
1929.	74975N105	RTI BIOLOGICS INC	34,897
1930.	75025N102	RADIANT SYSTEMS INC	17,945
1931.	75040P108	RADIO ONE INC CL A	66
1932.	75281A109	RANGE RESOURCES CORP	163,345
1933.	75689M101	RED ROBIN GOURMET BURGERS INC	57,679
1934.	75734R105	REDDY ICE HOLDINGS INC	64,440
1935.	7591EP100	REGIONS FINANCIAL CORP NEW	50,629
1936.	75952B105	RELIANT ENERGY INC	75,486
1937.	75968L105	RENAISSANCE LEARNING INC	329
1938.	76127U101	RETAIL HOLDRS TR DEPOSITARY RCPT	555,279
1939.	76128Y102	RETAIL VENTURES INC	43,100
1940.	77018RAJ7	ROBANIA CDO LTD/ROBANIA CDO LL	1,000,000
1941.	78388J106	SBA COMMUNICATIONS CORP CL A	58,164
1942.	78403WAA6	SASCO 2008-C2 STRUCTURED ASSET SECURITIES CO	20,210,000
1943.	78427V102	SI INTERNATIONAL INC	100,999
1944.	78440X101	SL GREEN REALTY CORP	213,053
1945.	78462F103	STANDARD & POORS DEPOSITORY RECEIPTS (SPDRS) (BOOK ENTRY) UNITS UNDIVIDED BENEFICIAL INT	1,845,336
1946.	78463B101	S1 CORP	20,090
1947.	78463V107	SPDR GOLD TR GOLD SHS	724,531
1948.	78464A698	SPDR KBW REGIONAL BANKING ETF	72,553
1949.	78464A797	SPDR KBW BANK ETF	536,196
1950.	78464A870	SPDR SER TR S&P BIOTECH ETF	114,947
1951.	78464A888	SPDR SER TR S&P HOMEBUILDERS ETF	695,874
1952.	78464R105	SRA INTERNATIONAL INC CL A	7,296
1953.	78486Q101	SVB FINANCIAL GROUP	12,697
1954.	78709Y105	SAIA INC	8,140
1955.	79466L302	SALESFORCE.COM INC	151,990
1956.	80007P307	SANDRIDGE ENERGY INC	194,466
1957.	80105N105	***SANOFI AVENTIS SPONSORED ADR	29,779
1958.	80382HAA0	SASCO NET INTEREST MARGIN TRUST 0.000% 20360227 SERIES# WF1A 144A	2,200,000
1959.	80517Q100	SAVIENT PHARMACEUTICALS INC	114,610
1960.	80589M102	SCANA CORPORATION NEW	19,800
1961.	80874P109	SCIENTIFIC GAMES CORP CL A	772,700
1962.	81211K100	SEALED AIR CORP NEW	78,858
1963.	81369Y209	SELECT SECTOR SPDR FUND SHS BEN INT HEALTH CARE	900,227
1964.	81369Y308	SECTOR SPDR TRUST SHS BEN INT CONSUMER STAPLES	467,802
1965.	81369Y506	SECTOR SPDR TRUST SHS BEN INT ENERGY	367,774
1966.	81369Y605	SECTOR SPDR - FINANCIAL SHS BEN INT	3,459,544
1967.	81369Y704	SECTOR SPDR TRUST SHS BEN INT INDUSTRIAL	283,626
1968.	81369Y886	SELECT SECTOR SPDR AMEX UTILITIES SELECT INDEX	9,853
1969.	81721M109	SENIOR HSG PPTYS TR SH BEN INT	16,963
1970.	81724Q107	SENOLOGY INC	1,132

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
1971.	81751XAA6	SUNSET PARK CDO LTD FRN 20100320 SERIES# 144A	10,000,000
1972.	81751YAA4	SUNSET PARK CDO LTD FRN 20100920 SERIES# 144A	25,000,000
1973.	81752AAA5	BARTON SPRINGS 2005-1	1,000,000
1974.	81752AAC1	BARTON SPRINGS 2005-1	1,000,000
1975.	81752CAA1	BLUE POINT CDO FRN 20101220 SERIES# A1 144A	1,000,000
1976.	81941Q203	***SHANDA INTERACTIVE ENTERTAINMENT LTD SPONSORED ADR	8,236
1977.	82481R106	***SHIRE LIMITED AMERICAN DEPOSITARY SHARES	35,919
1978.	82655M107	***SIFY TECHNOLOGIES LIMITED SPONSORED ADR	400
1979.	82706C108	***SILICON MOTION TECHNOLOGY CORPORATION ADR	53,936
1980.	82823L106	***SILVER STANDARD RESOURCES INC	20,287
1981.	82966C103	SIRONA DENTAL SYSTEMS INC	299
1982.	82966U129	WTS SIRIUS SATELLITE RADIO INC144A	60,450
1983.	82967H101	SIRF TECHNOLOGY HOLDINGS INC	197,143
1984.	82967N108	SIRIUS XM RADIO INC	7,631,584
1985.	83001P109	SIX FLAGS INC	48,409
1986.	83088M102	SKYWORKS SOLUTIONS INC	112,691
1987.	83169Y108	SMART BALANCE INC	64,093
1988.	83545G102	SONIC AUTOMOTIVE INC-CL A	3,439
1989.	83568G104	SONOSITE INC	32,971
1990.	83616T108	SOURCEFIRE INC	47,426
1991.	84265V105	SOUTHERN COPPER CORPORATION	241,658
1992.	84649R101	SPANSION INC CL A	231,038
1993.	84760C107	SPECTRANETICS CORP	11,514
1994.	84762L105	SPECTRUM BRANDS INC	371,477
1995.	85375C101	STANDARD PACIFIC CORP NEW	48,303
1996.	85517P101	STAR SCIENTIFIC INC COM	5,464
1997.	85528P108	STARENT NETWORKS CORP	34,038
1998.	85856G100	STELLARONE CORPORATION	5,503
1999.	86074Q102	STILLWATER MINING CO	190,093
2000.	86210M106	***STORA ENSO CORP SPONSORED ADR REPSTG SER R SHS	4,760
2001.	86272T106	STRATEGIC HOTELS & RESORTS INC	124,880
2002.	86359A3E1	SASCO 2003-31A 2A7 STRUCTURED ASSET SEC CORP	120,978,000
2003.	86359BLB5	SARM 2004-2 2A STRUC ASST SEC CORP	13,557,463
2004.	86764L108	SUNOCO LOGISTICS PARTNERS LP COM UNITS	241,346
2005.	867762AA4	SUNSET PARK CDO LTD FRN 20091220 SERIES# 144@ 144A	5,000,000
2006.	86776TAD9	SUNSET PARK CDO LTD FRN 20091220 SERIES# 144A	4,000,000
2007.	86806M205	SUPERIOR BANCORP NEW	117,227
2008.	86837X105	SUPERIOR WELL SVCS INC	3,455
2009.	87157D109	SYNAPTICS INC	44,847
2010.	87161C105	SYNOVUS FINANCIAL CORP	296,054
2011.	87162W100	SYNNEX CORPORATION	6,717
2012.	87163F106	SYNIVERSE HOLDINGS INC COM	9,146
2013.	87244T109	TICC CAPITAL CORP	27,434
2014.	87264S106	TRW AUTOMOTIVE HOLDINGS INC	254,257
2015.	87484D103	***TAM S A SPONSORED ADR REPSTG PFD	4,429

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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
2016.	876002AA4	TANZANITE TRUST	14,241,913
2017.	87651B104	TASER INTERNATIONAL INC	53,838
2018.	87927Y201	***TELECOM ITALIA S P A NEW SPONSORED ADR REPSTG 10 SVGS SHS	4,609
2019.	87971M202	***TELUS CORPORATION NON-VOTING SHARES	1,644
2020.	88023U101	TEMPUR PEDIC INTERNATIONAL INC	11,238
2021.	88033G100	TENET HEALTHCARE CORP	218,123
2022.	88076W103	TERADATA CORP	81,097
2023.	88157K101	***TESCO CORP	340
2024.	88162G103	TETRA TECH INC NEW	2,421
2025.	88164L100	TESSERA TECHNOLOGIES INC	22,000
2026.	88337K104	***THE9 LTD ADR	1,834
2027.	88338T104	THERAVANCE INC	76,152
2028.	88343R101	THERMAGE INC	25,182
2029.	88554D205	3-D SYSTEMS CORP-DEL	13,360
2030.	88579Y101	3M COMPANY	219,878
2031.	88632Q103	TIBCO SOFTWARE INC	120,566
2032.	88732J108	TIME WARNER CABLE INC CLASS A	235,565
2033.	88830M102	TITAN INTERNATIONAL INC-ILL	622,942
2034.	88830R101	TITAN MACHINERY INC	7,511
2035.	89214P109	TOWNE BANK PORTSMOUTH VA	202
2036.	89346D107	***TRANSALTA CORP	63,300
2037.	89354FAE1	TRANSCAPITALINVEST LTD FOR OJSC AK TRANS 8.700% 20180807 SERIES# 144A	14,390,000
2038.	89421Q106	TRAVELZOO INC	7,396
2039.	89784N104	TRUE RELIGION APPAREL INC	11,502
2040.	89785X101	TRUEBLUE INC	70,634
2041.	90328M107	USANA HEALTH SCIENCES INC	820
2042.	90333L102	U S CONCRETE INC	24,223
2043.	90338S102	***U S GEOTHERMAL INC	205,665
2044.	90341G103	USA MOBILITY INC	10,630
2045.	90385D107	ULTIMATE SOFTWARE GROUP INC	30,416
2046.	90653P105	UNION DRILLING INC	428
2047.	91232N108	UNITED STATES OIL FUND LP UNITS ETF	125,096
2048.	91274F104	U STORE IT TRUST REIT	8,058
2049.	912828DR8	U S TREASURY NOTE	474,000,000
2050.	912828DV9	UNITED STATES TREASURY NOTE R/MD 4.125 05/15/2015	6,000
2051.	912828FQ8	U S TREASURY NOTE	607,000,000
2052.	912828HC7	U S TREASURY NOTE	175,000,000
2053.	912828HN3	US TREAS INFLATION INDEX NOTE	9,210,000
2054.	912828HT0	U S TREASURY NOTE	1,400,000,000
2055.	912828JB7	U S TREASURY NOTE	593,000,000
2056.	912833KN9	TINT 08-15-17	46,403,186
2057.	912833KZ2	TINT 05-15-20	5,874,875
2058.	912833LB4	TINT 11-15-20	53,060,981
2059.	912833LC2	TINT 02-15-21	24,986,897
2060.	912833LD0	TINT 05-15-21	63,413,981

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2061.	912833LG3	TINT 02-15-22	63,545,056
2062.	91307C102	UNITED THERAPEUTICS CORP DEL	47,339
2063.	91324P102	UNITEDHEALTH GROUP INC	198,845
2064.	91879Q109	VAIL RESORTS INC	8,779
2065.	92220P105	VARIAN MEDICAL SYSTEMS INC	76,293
2066.	92240G101	VECTREN CORP	27,765
2067.	92240M108	VECTOR GROUP LTD	92,398
2068.	922646AS3	***VENEZUELA REPUBLIC GLOBAL BOND R/MD 9.25 09/15/2027	1,392,200
2069.	922646BL7	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 20340113	608,000
2070.	92276F100	VENTAS INC	4,667
2071.	92336G106	VERASUN ENERGY CORP	212,237
2072.	92343V104	VERIZON COMMUNICATIONS	326,794
2073.	92531L108	VERSO PAPER CORP	225
2074.	92532F100	VERTEX PHARMACEUTICALS INC	14,674
2075.	92769R108	VIRGIN MOBILE USA INC CL A	62,480
2076.	92826C839	VISA INC CL A COMMON STOCK	171,466
2077.	92839U107	VISTEON CORP	1,825,779
2078.	92846N104	VITAL IMAGES INC	53,980
2079.	92855S101	***VIVO PARTICIPACOES S A SPONSORED ADR REPSTG PFD	4,494
2080.	92857W209	***VODAFONE GROUP PLC SPONSORED ADR NEW	574,103
2081.	92886T201	VONAGE HOLDINGS CORP	979
2082.	92909MAB6	VTB CAPITAL SA 6.250% 20350630 SERIES# 144A	4,628,000
2083.	92926K103	WCA WASTE CORPORATION	216
2084.	92927K102	WABCO HOLDINGS INC	25,031
2085.	93317Q105	WALTER INDUSTRIES INC NEW	18,054
2086.	94106L109	WASTE MANAGEMENT INC DEL	262,883
2087.	94770V102	WEBMD HEALTH CORP CLASS A	1,122
2088.	94946T106	WELLCARE HEALTH PLANS INC	259,373
2089.	95082P105	WESCO INTERNTIONAL INC	18,360
2090.	95709T100	WESTAR ENERGY INC	65,116
2091.	97263M109	***WIMM BILL DANN FOODS OJSC SPONSORED ADR	41,348
2092.	97650W108	WINTRUST FINANCIAL CORP	39,317
2093.	98156Q108	WORLD WRESTLING ENTERTAINMENT INC CL A	39,465
2094.	98157D106	WORLDCOM INC-GA NEW WORLDCOM GROUP COM	478,321
2095.	98233Q105	WRIGHT EXPRESS CORP	11,413
2096.	98235T107	WRIGHT MEDICAL GROUP INC	3,862
2097.	983024AD2	WYETH CONV NOTE R/MD 2.62125 01/15/2024	31,000
2098.	98310W108	WYNDHAM WORLDWIDE CORPORATION	14,724
2099.	98385X106	XTO ENERGY INC	42,027
2100.	98389B100	XCEL ENERGY INC	355,338
2101.	98411C100	XENOPORT INC	37
2102.	98462Y100	***YAMANA GOLD INC	241,482
2103.	98584B103	YINGLI GREEN ENERGY HLDG CO LTD ADR	200,335
2104.	98944B108	ZEP INC	12,102
2105.	98952K107	ZHONGPIN INC	13,995

Transferred CUSIPs Linked in GFS to Debtor & Non-Debtor Entities
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#	CUSIP (Schedules A&B)	Product Description	Par Amount per Securities Lists (1)
2106.	98975F101	***ZORAN CORP	61,917
2107.	98975W104	ZOLTEK COMPANIES INC	1,231
2108.	G0692U109	***AXIS CAPITAL HOLDINGS LTD	242,525
2109.	G1150G111	***ACCENTURE LTD CL A	22,124
2110.	G20045202	***CENTRAL EUROPEAN MEDIA ENTERPRISES LTD-CL A	125,629
2111.	G2110R106	***CHIPMOS TECHNOLOGIES BERMUDA LTD	6,119
2112.	G2552X108	***COVIDIEN LIMITED	86,434
2113.	G3682E127	***FRONTLINE LTD	40,056
2114.	G37260109	***GARMIN LTD	326,084
2115.	G3921A175	***GLOBAL CROSSING LTD NEW	24,377
2116.	G6359F103	***NABORS INDUSTRIES LTD NEW	9,548
2117.	G67743107	***ORIENT EXPRESS HOTELS LTD CL A SHS	13,264
2118.	G7496G103	***RENAISSANCERE HOLDINGS LTD	29,018
2119.	G81075106	***SHIP FINANCE INTERNATIONAL LIMITED	3,500
2120.	G9456A100	***GOLAR LNG LIMITED COM STK USD1.00	99,644
2121.	M0861T100	***ALVARION LTD	2,170
2122.	M52020100	***GIVEN IMAGING	19,068
2123.	N07059186	***ASML HOLDING N V NEW YORK REGISTRY SHARES ADR NEW	28,152
2124.	N22717107	***CORE LABORATORIES NV	140,671
2125.	V3267N107	***EXCELL MARITIME CARRIES LTD	36,795
2126.	Y2573F102	***FLEXTRONICS INTERNATIONAL LTD	417,467
2127.	Y64202107	OCEANFREIGHT INC COMM STK	10,760
2128.	Y75638109	***SEASpan CORP	203,474
Total for Schedules A & B			5,577,289,292

Transferred CUSIPs Linked in GFS to Debtor & Non-Debtor Entities
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#	CUSIP (Annex A)	Product Description	Par Amount per Securities Lists (1)
1.	381030AA3	GGCIC GOLDEN GATE CIC	450,000,000
2.	500769BY9	KREDITANSTALT FUER WIEDERAUFBA	19,000,000
3.	576433GD2	MARM 2003-6 2A2 MASTR ADJUSTABLE RATE MORTGAGE	495,162
4.	652478BC1	NEWS AMERICA HOLDINGS INC 7.43% 10/01/26	13,000,000
5.	65562QAC9	NORDIC INVESTMENT BANK 2.875% 20090615 SERIES# MTNC	650,000
6.	76110H6D6	RALI 2005-QA6 NB22 RESIDENTIAL ACCREDIT LOANS INC	90,746
7.	80385AAA2	SASCN 2006-BC6 A STRUCTURED ASSET SECURITIES CO	16,350,000
8.	80385AAB0	SASCN 2006-BC6 B STRUCTURED ASSET SECURITIES CO	5,050,000
Total for Annex A			504,635,908
Grand Total for Schedules A & B and Annex A			\$6,081,925,200

Source:

(1) Par values were obtained from the following documents: (i) BCI-EX-00077244 to BCI-EX-00077270.

APPENDIX 30: CUSIPS ASSOCIATED WITH SUBORDINATED ENTITIES

This Appendix 30 was prepared by Duff & Phelps and identifies the par values of the CUSIPs that were associated with subordinated entities, as discussed in Section III.C.3.a.2.c.i of the Report.

Transferred CUSIPs Associated with Subordinated Entities
September 12, 2008

#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
CUSIPs Linked in GFS Solely to LBSF			
1.	78464A706	SPDR SER TR DJ GLOBAL TITANS ETF	\$299,604
2.	52522L392	WTS LEHMAN BROS HLDGS INC RETURN ENHANCED NT LKD TO BSKT OF INDICES	61,100
3.	52522L236	WTS LEHMAN BROS HLDGS INC RETURN ENHANCED NT LKD BSKT OFINDICES	55,300
4.	52522L483	WTS LEHMAN BROS HLDGS RETURN OPTIMIZATION SECS LKD TO BSKT OF INDICES	38,100
5.	52523J131	LEHMAN BROS HLDGS INC PERFORMANCE SECS WITH PARTIAL PROTN ON BSKT OF INDICES	35,120
6.	5252M0DD6	LEHMAN BROTHERS HOLDINGS INC BRIC EQ & CCY PR PROT NTS DUE 02/28/2013 R/MD0000 02/28/2013	25,000
7.	52519H5C7	LEHMAN BANK APR 06 ELCD ELCD ON BASKET OF INDICES 106% MIN REDEMPTION APR11-MAT R/MD0000 04/28/2011	11,000
8.	52519H7A9	LEHMAN BANK MAY 06 ELCD ELCD ON BASKET OF INDICES 106% MIN REDEMPTION MAY11-MAT R/MD0000 05/31/2011	10,000
9.	22765U102	CROSSTEX ENERGY L P	9,581
10.	52522L814	WTS LEHMAN BROS HOLDINGS MSCI EM INDEX RET OPT SEC LINKED DUE 9/30/09	7,980
11.	846396109	SPAN-AMERICA MEDICAL SYSTEMS INC	5,000
12.	52519H7L5	LEHMAN BANK JUNE 06 ELCD ELCD ON BASKET OF INDICES 106% MIN REDEMPTION JUN11-MAT R/MD0000 06/30/2011	5,000
13.	52517P7B1	LEHMAN BROS HOLDINGS INC PRINC PROT NT ON BSKT OF INDICES DUE 10/25/2011 R/MD0000 10/25/2011	2,000
14.	70522M103	PECOM ENERGIA S A SPONSORED ADR REPSTG 2 CL B SH	185
Par Amount for CUSIPs Linked in GFS Solely to LBSF			\$564,970
CUSIPs Linked in GFS to LBSF and Other Non-Debtor Entities – Annex A			
1.	576433GD2	MARM 2003-6 2A2 MASTR ADJUSTABLE RATE MORTGAGE	\$495,162
2.	76110H6D6	RALI 2005-QA6 NB22 RESIDENTIAL ACCREDIT LOANS INC	90,746
Par Amount for CUSIPs Linked in GFS to LBSF and Other Non-Debtor Entities – Annex A			\$585,908
CUSIPs Linked in GFS to LBSF and Other Non-Debtor Entities – Schedules A & B			
3.	912828HT0	U S TREASURY NOTE	\$1,400,000,000
4.	86359A3E1	SASCO 2003-31A 2A7 STRUCTURED ASSET SEC CORP	120,978,000
5.	912833LG3	TINT 02-15-22	63,545,056
6.	912833LD0	TINT 05-15-21	63,413,981
7.	912833LB4	TINT 11-15-20	53,060,981
8.	749191AA0	RAA CREDIT LINKED TR 2003-A 90 DAY AUCTION	50,000,000
9.	912833KN9	TINT 08-15-17	46,403,186
10.	31377RMW7	FN384773	44,191,451
11.	105756BK5	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20370120	40,000,000
12.	38741YCP2	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 3	30,000,000
13.	31377RE22	FN384553	25,155,642
14.	81751YAA4	SUNSET PARK CDO LTD FRN 20100920 SERIES# 144A	25,000,000
15.	912833LC2	TINT 02-15-21	24,986,897
16.	52517PYN5	LEHMAN BROTHERS HOLDINGS INC	15,251,000
17.	89354FAE1	TRANSCAPITALINVEST LTD FOR OJSC AK TRANS 8.700% 20180807 SERIES# 144A	14,390,000

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
18.	369604103	GENERAL ELECTRIC CO	14,132,482
19.	458140100	INTEL CORP	13,574,584
20.	86359BLB5	SARM 2004-2 2A STRUC ASST SEC CORP	13,557,463
21.	30033R108	EVERGREEN SOLAR INC	12,071,920
22.	81751XAA6	SUNSET PARK CDO LTD FRN 20100320 SERIES# 144A	10,000,000
23.	912828HN3	US TREAS INFLATION INDEX NOTE	9,210,000
24.	55262C100	MBIA INC	7,908,116
25.	82967N108	SIRIUS XM RADIO INC	7,631,584
26.	31377RKU3	FN384707	7,363,094
27.	204412209	***COMPANHIA VALE DO RIO DOCE SPONSORED ADR	5,897,300
28.	912833KZ2	TINT 05-15-20	5,874,875
29.	36202KMG7	G2A8459	5,309,027
30.	356449AC2	FREEDOM PARK CDO LTD	5,000,000
31.	867762AA4	SUNSET PARK CDO LTD FRN 20091220 SERIES# 144@ 144A	5,000,000
32.	466090107	JA SOLAR HLDGS CO LTD SPONSORED ADR	4,762,662
33.	31377RAV2	FN384420	4,221,666
34.	86776TAD9	SUNSET PARK CDO LTD FRN 20091220 SERIES# 144A	4,000,000
35.	590188108	MERRILL LYNCH & CO INC	3,929,652
36.	09253U108	BLACKSTONE GROUP L P UNIT REPSTG LTD PARTNERSHIP INT	3,496,454
37.	31377RB58	FN384460	3,448,346
38.	31377RDY3	FN384519	3,412,306
39.	500769CU6	KFW INTERNATIONAL FINANCE 4.500% 20180716	3,400,000
40.	31373TYR5	FNMA 303220	3,389,046
41.	17275R102	CISCO SYSTEMS INC	3,334,702
42.	31377RHV5	FN384644	3,157,318
43.	59020UEV3	MLCC 2004-HB1 A3 MLCC MORTGAGE INVESTORS INC	3,134,053
44.	31377RDZ0	FN384520	2,996,705
45.	464287655	ISHARES TRUST RUSSELL 2000 INDEX FD	2,865,715
46.	36202KP82	G2 ARM 8547	2,796,710
47.	36202K6G5	G2A008971	2,739,719
48.	36202K5J0	G2A00894	2,703,594
49.	667280408	NORTHWEST AIRLS CORP	2,580,717
50.	20030N101	COMCAST CORP NEW CL A	2,541,709
51.	31377RAW0	FN384421	2,455,563
52.	38059T106	***GOLD FIELDS LTD NEW SPONSORED ADR	2,447,155
53.	36203LCU4	GNMA 352083	2,363,349
54.	852061100	SPRINT NEXTEL CORPORATION	2,357,866
55.	31377RGW4	FN384613	2,254,166
56.	576433KT2	MARM 2004-3 3A3 MASTR ADJUSTABLE RATE MORTGAGE	2,250,152
57.	31371H4K1	FNMA SF 30 YEAR	1,917,991
58.	007903107	ADVANCED MICRO DEVICES INC	1,717,247

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1)		Product Description				Par Amount per Securities
	(Linked to LBSF)						Lists (2)
59.	718172109	PHILIP MORRIS INTERNATIONAL	INC				1,680,816
60.	73935A104	POWERSHARES QQQ TRUST	SERIES 1				1,648,588
61.	31385JDR6	FNMA SF 30 YEAR					1,590,733
62.	059460303	***BANCO BRADESCO S A	SPONSORED ADR REPSTG PFD SHS				1,554,989
63.	654902204	***NOKIA CORPORATION	SPONSORED ADR REPSTG 1 SER A				1,490,888
64.	31391CLL7	FNMA SF 30 YEAR					1,481,843
65.	013817101	ALCOA INC					1,471,311
66.	36202K4L6	G2A8927					1,469,336
67.	36227K106	GSE SYSTEMS INC					1,465,004
68.	26817G102	DYNEGY INC DEL	CL A				1,450,099
69.	4581X0AD0	INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120920					1,450,000
70.	31385JP69	FNMA SF 30 YEAR					1,413,306
71.	31384VNL2	FNMA SF 30 YEAR					1,404,977
72.	922646AS3	***VENEZUELA REPUBLIC	GLOBAL BOND	R/MD	9.25	09/15/2027	1,392,200
73.	131347304	CALPINE CORPORATION					1,357,656
74.	887317105	TIME WARNER INC	NEW				1,352,776
75.	31384VMH2	FNMA SF 30 YEAR					1,350,189
76.	589331107	MERCK & CO INC					1,340,406
77.	268648102	EMC CORP-MASS	R/MD	11/30/2008			1,299,266
78.	428236103	HEWLETT PACKARD CO					1,273,380
79.	747525103	QUALCOMM INC					1,232,890
80.	464286731	ISHARES INC	MSCI TAIWAN INDEX FD				1,188,885
81.	126650100	CVS CAREMARK CORPORATION					1,175,604
82.	36208AER8	GNMA ARM 849350					1,171,565
83.	676220106	OFFICE DEPOT INC					1,104,312
84.	36208AEP2	GNMA ARM 849351					1,091,328
85.	172967101	CITIGROUP INC					1,089,184
86.	36208AEN7	GNMA ARM 849352					1,082,740
87.	191216100	COCA COLA CO					1,034,731
88.	26441C105	DUKE ENERGY CORPORATION	(HOLDING COMPANY) NEW				1,031,558
89.	29273R109	ENERGY TRANSFER PARTNERS L P	UNIT LTD PARTNERSHIP INT				1,022,690
90.	620076109	MOTOROLA INC					1,005,912
91.	170388102	CHOICEPOINT INC					1,000,000
92.	77018RAJ7	ROBANIA CDO LTD/ROBANIA CDO LL					1,000,000
93.	81752AAA5	BARTON SPRINGS 2005-1					1,000,000
94.	81752AAC1	BARTON SPRINGS 2005-1					1,000,000
95.	81752CAA1	BLUE POINT CDO FRN 20101220 SERIES# A1 144A					1,000,000
96.	552715104	MEMC ELECTRONIC MATERIALS INC					972,836
97.	060505104	BANK OF AMERICA CORP					949,628
98.	31387RBG2	FNMA SF 30 YEAR					923,667
99.	816636203	SEMICONDUCTOR HOLDRS TR	DEPOSITARY RCPT				915,921

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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
100.	36208AES6	GNMA ARM 849353	912,410
101.	37929X107	GLG PARTNERS INC	908,927
102.	81369Y209	SELECT SECTOR SPDR FUND SHS BEN INT HEALTH CARE	900,227
103.	038222105	APPLIED MATERIALS INC	889,916
104.	31406YE55	FNMA SF 30 YEAR	886,206
105.	313586109	FANNIE MAE (FEDERAL NATL MTG ASSN)	871,583
106.	22943F100	***CTRIPO.COM INTL LTD AMERICAN DEP SHS	867,923
107.	313400301	FREDDIE MAC-VOTING COMMON (FORMERLY FEDERAL HOME LOAN MORTGAGE CORP)	861,815
108.	31388ECZ7	FNMA SF 30 YEAR	855,382
109.	867229106	***SUNCOR ENERGY INC	848,742
110.	872540109	TJX COMPANIES INC NEW	843,610
111.	29273V100	ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	797,791
112.	80874P109	SCIENTIFIC GAMES CORP CL A	772,700
113.	446150104	HUNTINGTON BANCSHARES INC	760,006
114.	907818108	UNION PACIFIC CORP	759,641
115.	637640103	NATIONAL SEMICONDUCTOR	759,093
116.	293792107	ENTERPRISE PRODUCTS PARTNERS LP	758,716
117.	902549807	UAL CORPORATION NEW	751,448
118.	064058100	BANK NEW YORK MELLON CORP	734,808
119.	78463V107	SPDR GOLD TR GOLD SHS	724,531
120.	908906100	UNIONBANCAL CORP	721,063
121.	38141G104	GOLDMAN SACHS GROUP INC	707,902
122.	969457100	WILLIAMS COMPANIES INC	696,855
123.	78464A888	SPDR SER TR S&P HOMEBUILDERS ETF	695,874
124.	28251TAQ6	801 GRAND CDO SERIES 2006-1 LLC 11.790% 20160920 SERIES# 144A	675,000
125.	912318102	UNITED STATES NATURAL GAS FUNDLP ETF	670,704
126.	745310102	PUGET ENERGY INC	658,169
127.	345425102	***FORDING CANADIAN COAL TRUST UNITS	650,021
128.	390064103	GREAT ATLANTIC & PACIFIC TEA CO INC	641,208
129.	42222G108	HEALTH NET INC	631,611
130.	31404DLJ5	FNMA SF 30 YEAR	630,128
131.	929903102	WACHOVIA CORPORATION COM	624,309
132.	88830M102	TITAN INTERNATIONAL INC-ILL	622,942
133.	742718109	PROCTER & GAMBLE CO	616,164
134.	922646BL7	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 20340113	608,000
135.	31403SBL9	FNMA SF 30 YEAR	607,179
136.	31390MFT6	FNMA SF 30 YEAR	601,214
137.	368710406	GENENTECH INC COM NEW	595,229
138.	00206R102	AT&T INC	589,275
139.	037833100	APPLE INC	582,918
140.	866933401	SUN HEALTHCARE GROUP INC	575,414

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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
141.	92857W209	***VODAFONE GROUP PLC SPONSORED ADR NEW	574,103
142.	617446448	MORGAN STANLEY	560,615
143.	628782104	NBTY INC	557,543
144.	31404HLA5	FNMA SF 30 YEAR	548,514
145.	521863308	LEAP WIRELESS INTL INC NEW	547,349
146.	03485P201	***ANGLO AMERICAN PLC ADR NEW	539,668
147.	78464A797	SPDR KBW BANK ETF	536,196
148.	219023108	CORN PRODUCTS INTERNATIONAL INC	535,270
149.	64110D104	NETAPP INC	534,473
150.	02209S103	ALTRIA GROUP INC	531,699
151.	36208AEQ0	GNMA ARM 849354	528,271
152.	882508104	TEXAS INSTRUMENTS INC	526,378
153.	31385WT82	FNMA SF 30 YEAR	523,508
154.	67059L102	NUSTAR GP HOLDINGS LLC UNITS RPSTG LTD LBLTY COINT	520,114
155.	67066G104	NVIDIA CORP	517,798
156.	31388LEY2	FNMA SF 30 YEAR	511,338
157.	31402UQ21	FNMA SF 30 YEAR	508,254
158.	370442105	GENERAL MOTORS CORP COM	486,992
159.	629377508	NRG ENERGY INC NEW	486,301
160.	98157D106	WORLDCOM INC-GA NEW WORLDCOM GROUP COM	478,321
161.	651639106	NEWMONT MINING CORP HOLDING CO	472,357
162.	81369Y308	SECTOR SPDR TRUST SHS BEN INT CONSUMER STAPLES	467,802
163.	36225AEP1	GNMA 780142	465,503
164.	38012G100	***GMARKET INC SPON ADR	460,801
165.	4581X0AM0	INTER-AMERICAN DEVELOPMENT BANK 5.125% 20160913	460,000
166.	786514208	SAFEWAY INC	458,950
167.	437076102	HOME DEPOT INC	455,283
168.	22541SDT2	CSFB 2004-AR3 3A1 CS FIRST BOSTON MORTGAGE SECUR	454,141
169.	026874107	AMERICAN INTERNATIONAL GROUP INC	449,549
170.	161133103	CHARMING SHOPPES INC	448,782
171.	032511107	ANADARKO PETROLEUM CORP	444,785
172.	464286400	ISHARES INC MSCI BRAZIL FREE INDEX FD	436,509
173.	876568502	***TATA MOTORS LTD SPONSORED ADR	435,195
174.	185896107	CLEVELAND CLIFFS INC	433,029
175.	65251F105	NEWSTAR FINANCIAL INC	427,617
176.	46612J507	JDS UNIPHASE CORPORATION	419,660
177.	867652109	SUNPOWER CORP CL A	417,902
178.	Y2573F102	***FLEXTRONICS INTERNATIONAL LTD	417,467
179.	811916105	***SEABRIDGE GOLD INC	416,510
180.	31371E3U7	FNMA 30 YR 94-95 PROD	414,789
181.	989701107	ZIONS BANCORPORATION	408,529

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#	CUSIP (1)		Par Amount per Securities Lists (2)
	(Linked to LBSF)	Product Description	
182.	571837103	MARSHALL & ILSLEY CORPORATION NEW	402,438
183.	913017109	UNITED TECHNOLOGIES CORP	400,044
184.	681919106	OMNICOM GROUP INC	394,277
185.	254709108	DISCOVER FINANCIAL SERVICES	387,126
186.	565849106	MARATHON OIL CORP	385,803
187.	086516101	BEST BUY COMPANY INC	385,075
188.	380956409	***GOLDCORP INC NEW	384,650
189.	859737207	STERLITE INDUSTRIES INDIA LIMITED ADR	373,675
190.	594918104	MICROSOFT CORP	373,286
191.	032346108	AMYLIN PHARMACEUTICALS INC	372,142
192.	808513105	CHARLES SCHWAB CORP NEW	367,970
193.	81369Y506	SECTOR SPDR TRUST SHS BEN INT ENERGY	367,774
194.	28336L109	EL PASO CORPORATION	363,443
195.	097023105	BOEING CO	363,385
196.	110122108	BRISTOL MYERS SQUIBB CO	362,427
197.	459902102	INTL GAME TECHNOLOGY	360,789
198.	59156R108	METLIFE INC	355,585
199.	98389B100	XCEL ENERGY INC	355,338
200.	31405EEW1	FNMA SF 30 YEAR	351,182
201.	20440W105	***COMPANHIA SIDERURGICA NACIONAL-SPONSORED ADR REPSTG ORD	351,123
202.	247907207	DELTA PETROLEUM CORP NEW	350,392
203.	427096508	HERCULES TECHNOLOGY GROWTH CAPITAL INC	348,367
204.	453038408	***IMPERIAL OIL LTD NEW	345,079
205.	902911106	UST INC	345,004
206.	893641100	TRANSDIGM GROUP INCORPORATED	335,159
207.	872275102	TCF FINANCIAL CORP	333,782
208.	591689104	METROMEDIA FIBER NETWORK INC CL A	330,205
209.	31371E4Z5	FNMA 303220	329,898
210.	36225APX2	GNMA 30 YR 79 PROD	328,584
211.	00130H105	AES CORP	327,105
212.	92343V104	VERIZON COMMUNICATIONS	326,794
213.	459200101	INTERNATIONAL BUSINESS MACHINES CORP	326,239
214.	G37260109	***GARMIN LTD	326,084
215.	316773100	FIFTH THIRD BANCORP	325,078
216.	344849104	FOOT LOCKER INC	324,862
217.	464287465	ISHARES TRUST MSCI EAFE INDEX FUND	324,677
218.	31386XQM1	FNMA SF 30 YEAR	315,838
219.	36223ATU6	GNMA II-JUMBOS	315,615
220.	855244109	STARBUCKS CORP	314,507
221.	63900P103	NATURAL RESOURCE PARTNERS L P	312,705
222.	31389KXD8	FNMA SF 30 YEAR	312,568

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CUSIP (1) # (Linked to LBSF)			Product Description	Par Amount per Securities Lists (2)
223.	399909100	***GRUPO FINANCIERO GALICIA SASPONSORED ADR RPSTG 10SHS CL B		312,351
224.	02364W105	***AMERICA MOVIL S A B DE C V SPONSORED ADR REPSTG SER L SHS		311,669
225.	025816109	AMERICAN EXPRESS COMPANY		310,761
226.	413086109	HARMAN INTERNATIONAL	INDUSTRIES INC-NEW	310,484
227.	03076C106	AMERIPRISE FINL INC		310,237
228.	845905108	SOVEREIGN BANCORP INC		306,849
229.	456615103	INERGY L P	UNIT LTD PARTNERSHIP INT	306,372
230.	880779103	TEREX CORP NEW		300,410
231.	31409ALQ0	FNMA SF 30 YEAR		298,291
232.	364730101	GANNETT CO INC		296,396
233.	87161C105	SYNOVUS FINANCIAL CORP		296,054
234.	192446102	COGNIZANT TECHNOLOGY SOLUTIONSCORP-CL A		294,807
235.	03060R101	AMERICREDIT CORP		288,235
236.	192108108	COEUR D ALENE MINES CORP		287,404
237.	46625H100	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE AND CO	285,034
238.	153527106	CENTRAL GARDEN & PET CO		284,735
239.	69423U107	PACIFIC ETHANOL INC		284,501
240.	65248E104	NEWS CORPORATION	CLASS A	284,222
241.	464330109	ISIS PHARMACEUTICALS INC		283,737
242.	067901108	***BARRICK GOLD CORP		283,428
243.	118230101	BUCKEYE PARTNERS LP	UNITS LTD PARTNERSHIP INT	282,231
244.	166764100	CHEVRON CORPORATION		279,795
245.	786429100	SAFECO CORP		279,587
246.	31373UB30	FNMA 303220		276,888
247.	50075N104	KRAFT FOODS INC	CL A	275,458
248.	269246104	E TRADE FINANCIAL CORPORATION		271,678
249.	31390MFS8	FNMA SF 30 YEAR		268,925
250.	595635103	STANDARD & POORS MIDCAP 400 DEP RCPTS (MIDCAP SPDR'S)(B/E)UNITS UNDIVIDED BENEFICIAL INT		266,736
251.	931422109	WALGREEN CO		264,217
252.	94106L109	WASTE MANAGEMENT INC DEL		262,883
253.	020002101	ALLSTATE CORP		261,552
254.	696643105	PALM INC		260,209
255.	94946T106	WELLCARE HEALTH PLANS INC		259,373
256.	580135101	MCDONALDS CORP		258,495
257.	587118100	MENS WEARHOUSE INC (THE)		257,798
258.	87264S106	TRW AUTOMOTIVE HOLDINGS INC		254,257
259.	631103108	NASDAQ OMX GROUP INC (THE)		252,758
260.	127387108	CADENCE DESIGN SYSTEMS INC		251,824
261.	36223QWY9	GNMA II 2677		250,546
262.	888339207	TITANIUM METALS CORPORATION NEW		250,160

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
263.	708410AA3	PENNS LANDING CDO	250,000
264.	124857202	CBS CORP NEW CLASS B	249,805
265.	52522L137	WTS LEHMAN BROS HOLDINGS INC SX5E PERF SEC W CONTINGENT PRODUCE 8/31/2012	248,875
266.	00252W104	AAIPHARMA INC	247,908
267.	36223AFG2	GNMA SF 30 YEAR	247,126
268.	020813101	ALPHARMA INC-CL A	246,754
269.	989855101	ZYGO CORP	246,397
270.	73935X575	POWERSHARES WATER RESOURCES PORTFOLIO EXCHANGE-TRADED FD TRUST	243,790
271.	84265V105	SOUTHERN COPPER CORPORATION	241,658
272.	98462Y100	***YAMANA GOLD INC	241,482
273.	86764L108	SUNOCO LOGISTICS PARTNERS LP COM UNITS	241,346
274.	31390CX50	FNMA SF 30 YEAR	239,342
275.	31384YN28	FNMA SF 30 YEAR	236,248
276.	30231G102	EXXON MOBIL CORP	231,982
277.	48203R104	JUNIPER NETWORKS	231,331
278.	36223ATY8	GNMA II-JUMBOS	231,330
279.	775371107	ROHM & HAAS CO	230,983
280.	939322103	WASHINGTON MUTUAL INC	230,339
281.	36223AFP2	GNMA 489032	229,580
282.	57060U837	MARKET VECTORS ETF TR COAL ETF	229,266
283.	125581108	CIT GROUP INC NEW	228,130
284.	370334104	GENERAL MILLS INC	226,942
285.	723456109	PINNACLE ENTERTAINMENT INC	226,769
286.	31402RNR6	FNMA SF 30 YEAR	224,277
287.	36223ATS1	GNMA II-JUMBOS	223,952
288.	73935X500	POWERSHARES EXCHANGE-TRADED FD WILDER HILL CLEAN ENERGY	222,764
289.	780259206	***ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	221,322
290.	143130102	CARMAX INC	220,997
291.	88579Y101	3M COMPANY	219,878
292.	369550108	GENERAL DYNAMICS CORP	219,728
293.	942683103	WATSON PHARMACEUTICALS INC	218,564
294.	099724106	BORG WARNER AUTOMOTIVE INC	217,842
295.	043176106	ARUBA NETWORKS INC	215,355
296.	78440X101	SL GREEN REALTY CORP	213,053
297.	444903108	HUMAN GENOME SCIENCES INC	212,260
298.	982526105	WM WRIGLEY JR CO	211,090
299.	494550106	KINDER MORGAN ENERGY PARTNERS LP-UNITS LTD PARTNERSHIP INT	211,034
300.	685564106	ORBITAL SCIENCES CORP	207,393
301.	69840W108	PANERA BREAD CO CL A	205,914
302.	427866108	HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP	205,246
303.	036115103	ANNTAYLOR STORES CORP	205,107

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CUSIP (1)		Product Description	Par Amount per Securities
#	(Linked to LBSF)		Lists (2)
304.	969904101	WILLIAMS SONOMA INC	203,902
305.	Y75638109	***SEASPAN CORP	203,474
306.	04269E107	ARQULE INC	201,166
307.	842587107	SOUTHERN CO	200,483
308.	31390Y3A4	FNMA SF 30 YEAR	200,337
309.	03761U106	APOLLO INVESTMENT CORPORATION COMMON STOCK	199,531
310.	91324P102	UNITEDHEALTH GROUP INC	198,845
311.	14040H105	CAPITAL ONE FINANCIAL CORP	198,464
312.	372460105	GENUINE PARTS CO	198,185
313.	12541W209	C H ROBINSON WORLDWIDE INC NEW	197,810
314.	902653104	UDR INC COM	196,628
315.	65440K106	99 CENTS ONLY STORES	196,008
316.	80007P307	SANDRIDGE ENERGY INC	194,466
317.	670346105	NUCOR CORP	194,187
318.	037411105	APACHE CORP	193,470
319.	068306109	BARR PHARMACEUTICALS INC	192,631
320.	36223S6U2	GNMA SF 30 YEAR	192,156
321.	029912201	AMERICAN TOWER CORP CL A	191,943
322.	15189T107	CENTERPOINT ENERGY INC	188,932
323.	31373QL53	FNMA SF 30 YEAR	187,128
324.	615369105	MOODYS CORP	185,882
325.	257559104	DOMTAR CORPORATION	184,819
326.	733174106	POPULAR INC	183,002
327.	928563402	VMWARE INC CL A	181,568
328.	136385101	***CANADIAN NATURAL RESOURCES LTD US LISTED	181,108
329.	462846106	IRON MOUNTAIN INC	177,943
330.	412822108	HARLEY DAVIDSON INC	176,088
331.	31373UJN8	FNMA 30 YR 94-95 PROD	175,921
332.	812350106	SEARS HOLDINGS CORP	175,775
333.	552953101	MGM MIRAGE	173,995
334.	23331A109	D R HORTON INC	172,797
335.	576206106	MASSEY ENERGY CORP	172,770
336.	92826C839	VISA INC CL A COMMON STOCK	171,466
337.	36224LVB0	GNMA II 2677	171,078
338.	000375204	***ABB LTD SPONSORED ADR	170,874
339.	500255104	KOHL'S CORP	170,779
340.	716768106	PETSMART INC	170,711
341.	29250R106	ENBRIDGE ENERGY PARTNERS L P	169,019
342.	31389WQ81	FNMA SF 30 YEAR	168,828
343.	125269100	CF INDUSTRIES HOLDINGS INC	166,485
344.	31400PWA9	FNMA SF 30 YEAR	165,615

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#	CUSIP (1)		Par Amount per Securities			
	(Linked to LBSF)	Product Description	Lists (2)			
345.	886547108	TIFFANY & CO NEW				164,670
346.	750917106	RAMBUS INC				164,467
347.	75281A109	RANGE RESOURCES CORP				163,345
348.	36223QW37	GNMA II-JUMBOS				163,307
349.	959319104	WESTERN REFINING INC				162,708
350.	950590109	WENDYS INTERNATIONAL INC				161,068
351.	149123101	CATERPILLAR INC				158,806
352.	002896207	ABERCROMBIE & FITCH CO-CL A				157,628
353.	227046109	CROCS INC				154,468
354.	254687106	WALT DISNEY CO HOLDING CO				154,203
355.	674599105	OCCIDENTAL PETE CORP				153,586
356.	79466L302	SALESFORCE.COM INC				151,990
357.	039380100	ARCH COAL INC				151,839
358.	26874Q100	ENSCO INTERNATIONAL INC				151,461
359.	73755L107	***POTASH CORP OF SASKATCHEWAN INC CANADIAN LISTED				151,151
360.	89628E104	***TRINA SOLAR LTD SPONSORED ADR				151,043
361.	31359HZ23	FNR X-84B 84B-FA CMO SER 84B FEDERAL NATIONAL MTGE ASSN				150,513
362.	89417E109	THE TRAVELERS COMPANIES INC				148,992
363.	02503X105	AMERICAN CAPITAL AGENCY CORP COMMON STOCK				147,739
364.	929042109	VORNADO REALTY TRUST				145,729
365.	704549104	PEABODY ENERGY CORPORATION				144,959
366.	31378CAN2	FNMA SF 30 YEAR				144,767
367.	22160K105	COSTCO WHOLESALE CORP-NEW				144,589
368.	64126X201	NEUSTAR INC CL A				143,478
369.	74973W107	RTI INTERNATIONAL METALS INC				142,848
370.	713409100	THE PEPSI BOTTLING GROUP INC				140,917
371.	826516106	***SIERRA WIRELESS INC				140,401
372.	984332106	YAHOO INC				140,069
373.	31374BUM8	FNMA SF 30 YEAR				139,926
374.	31404ETV8	FNMA SF 30 YEAR				139,868
375.	09062X103	BIOGEN IDEC INC				139,724
376.	911312106	UNITED PARCEL SVC INC CL B				139,580
377.	109178103	BRIGHAM EXPLORATION CO				139,280
378.	318522307	FIRST AMERICAN CORP				139,009
379.	231021106	CUMMINS INC				137,218
380.	25179M103	DEVON ENERGY CORPORATION NEW				136,197
381.	803111103	SARA LEE CORP				134,015
382.	872375100	TECO ENERGY INC				133,828
383.	743315103	PROGRESSIVE CORP-OHIO				133,254
384.	31389TP55	FNMA SF 30 YEAR				133,075
385.	706902509	***PENGROWTH ENERGY TRUST UNIT NEW	R/MD	00/00/0000		132,498

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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
386.	118440106	BUCKLE INC	131,467
387.	31383JXB1	FNMA 20 YEAR	131,322
388.	651229106	NEWELL RUBBERMAID INC	131,227
389.	666807102	NORTHROP GRUMMAN CORP	129,869
390.	464287168	ISHARES TR DOW JONES SEL DIVID INDEX FD	129,800
391.	31388TQQ9	FNMA SF 30 YEAR	129,778
392.	31374FY45	FNMA 30 YR 94-95 PROD	128,148
393.	31359LTW5	FNR X-13A X-13A A SERIES X-13AFEDERAL NATIONAL MTGE ASSN	127,600
394.	362204SA8	GNMA SF 30 YEAR	127,493
395.	31371E3T0	FNMA SF 30 YEAR	126,561
396.	014485106	ALESCO FINANCIAL INC	126,545
397.	03836W103	AQUA AMERICA INC	126,207
398.	432748101	HILLTOP HLDGS INC	125,885
399.	31389VKR7	FNMA SF 30 YEAR	125,834
400.	743410102	PROLOGIS SH BEN INT	125,631
401.	524901105	LEGG MASON INC	124,817
402.	52522L335	LEHMAN BROS HOLDINGS INC SPX RET ENHANCED NTS DUE 04/30/2009 PFD	122,324
403.	749121109	QWEST COMMUNICATIONS INTERNATIONAL INC	121,148
404.	90458E107	***UNIBANCO-UNIAO DE BANCOS BRASILEIROS S A-GDR REP 1 PFD & 1 PFD CL B UNIBANCO HLDGS SA	121,007
405.	31371EYK5	FNMA 30 YR 94-95 PROD	120,561
406.	009158106	AIR PRODUCTS & CHEMICALS INC	119,912
407.	36467W109	GAMESTOP CORP NEW CLASS A	119,802
408.	947890109	WEBSTER FINANCIAL CORP	119,368
409.	31391SLA6	FNMA SF 30 YEAR	118,201
410.	26969P108	EAGLE MATERIALS INC	117,730
411.	35914P105	FRONTIER OIL CORP	117,309
412.	056752108	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C	117,028
413.	501044101	KROGER CO	116,184
414.	580645109	MCGRAW HILL COMPANIES INC	116,130
415.	548661107	LOWES COMPANIES INC	115,994
416.	31373URC3	FNMA 30 YR 94-95 PROD	115,806
417.	78464A870	SPDR SER TR S&P BIOTECH ETF	114,947
418.	80517Q100	SAVIENT PHARMACEUTICALS INC	114,610
419.	31400QUH4	FNMA SF 30 YEAR	114,495
420.	57060U100	MARKET VECTORS ETF TRUST GOLD MINERS ETF	113,755
421.	583840103	***MECHEL OAO SPONSORED ADR	113,478
422.	69349H107	PNM RESOURCES INC COM	113,293
423.	31373QLK0	FNMA SF 30 YEAR	112,417
424.	60975U108	MONOGRAM BIOSCIENCES INC	112,177
425.	36220KA45	GNMA SF 30 YEAR	112,152

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
426.	534187109	LINCOLN NATIONAL CORP-IND	109,918
427.	74153Q102	PRIDE INTERNATIONAL INC DEL	109,235
428.	263534109	E I DU PONT DE NEMOURS & CO	108,353
429.	69331C108	PG&E CORP	108,160
430.	452526106	IMMUCOR INC	108,158
431.	278865100	ECOLAB INC	107,529
432.	902973304	US BANCORP DEL COM NEW	107,507
433.	362176MA4	GNMA SF 30 YEAR	107,223
434.	832110100	SMITH INTERNATIONAL INC	107,189
435.	36204DFJ3	GNMA SF 30 YEAR	107,032
436.	31388EC20	FNMA SF 30 YEAR	106,883
437.	31373TYZ7	FNMA 30 YR 94-95 PROD	105,592
438.	422245100	HEALTHWAYS INC	105,336
439.	242309102	DEALERTRACK HLDGS INC	104,031
440.	806857108	SCHLUMBERGER LTD	102,937
441.	00846U101	AGILENT TECHNOLOGIES INC	102,870
442.	49455U100	KINDER MORGAN MGMT LLC SHS	101,598
443.	78427V102	SI INTERNATIONAL INC	100,999
444.	00724F101	ADOBE SYSTEMS INC	100,704
445.	36220CLR0	GNMA SF 30 YEAR	100,577
446.	023135106	AMAZON.COM INC	100,158
447.	36223DYG5	GNMA II-JUMBOS	99,943
448.	3133T6RN3	FHLMG 1807 1807-A CMO SER 1807FEDERAL HOME LOAN MTGE GOLD	99,859
449.	36223ATR3	GNMA II-JUMBOS	99,236
450.	832248108	SMITHFIELD FOODS INC	99,007
451.	708160106	J C PENNEY CO INC	98,896
452.	36220KB77	GNMA SF 30 YEAR	97,810
453.	172062101	CINCINNATI FINANCIAL CORP	95,915
454.	502424104	L-3 COMMUNICATIONS HOLDINGS INC	95,149
455.	696429307	PALL CORP	95,113
456.	835898107	SOTHEBYS	94,709
457.	31335HMR1	GOLD PC 20 YEAR - FHLMC	94,523
458.	008190100	AFFILIATED COMPUTER SERVICES INC-CL A	94,157
459.	68389X105	ORACLE CORP	93,990
460.	554489104	MACK-CALI REALTY CORP	92,497
461.	31403QV56	FNMA SF 30 YEAR	92,402
462.	55261F104	M & T BANK CORP	92,360
463.	20441W203	***COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD	91,974
464.	311900104	FASTENAL CO	91,501
465.	36223QWZ6	GNMA II-JUMBOS	90,544
466.	31400QBD4	FNMA SF 30 YEAR	90,211

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
467.	194162103	COLGATE PALMOLIVE CO	90,166
468.	282645AQ3	EKSPORTFINANS A/S 5.500% 20160525	90,000
469.	233293109	DPL INC	89,789
470.	36223M2C9	GNMA II-JUMBOS	89,745
471.	929160109	VULCAN MATERIALS CO (HOLDING CO)	89,068
472.	464287648	ISHARES TRUST RUSSELL 2000 GROWTH INDEX FUND	88,611
473.	36219P5H4	GNMA SF 30 YEAR	88,273
474.	740189105	PRECISION CASTPARTS CORP	88,070
475.	63934E108	NAVISTAR INTERNATIONAL CORP NEW	87,387
476.	36159R103	GEO GROUP INC	86,940
477.	344419106	FOMENTO ECONOMICO ME 1 ADR REPR 10.00 SHR	86,583
478.	G2552X108	***COVIDIEN LIMITED	86,434
479.	01881G106	ALLIANCEBERNSTEIN HOLDING LP UNIT LTD PARTNERSHIP INT	85,658
480.	261570105	DRESS BARN INC	85,477
481.	171779309	CIENA CORPORATION	84,815
482.	50212A106	L 1 IDENTITY SOLUTIONS INC HOLDING COMPANY	84,708
483.	45245W109	IMCLONE SYSTEMS INC	83,716
484.	459506101	INTL FLAVORS & FRAGRANCES INC	83,122
485.	36225AHA1	GNMA SEAS MAT BEFORE 2010	83,054
486.	36223AE81	GNMA SF 30 YEAR	83,039
487.	655664100	NORDSTROM INC	82,922
488.	31403QCD0	FNMA SF 30 YEAR	82,079
489.	871607107	SYNOPSIS INC	81,536
490.	487836108	KELLOGG CO	81,514
491.	277461109	EASTMAN KODAK CO	81,411
492.	88076W103	TERADATA CORP	81,097
493.	740215108	***PRECISION DRILLING CORP TRUST UNITS	81,077
494.	501889208	LKQ CORPORATION	80,236
495.	767204100	***RIO TINTO PLC SPONSORED ADR	80,154
496.	26875P101	EOG RES INC	79,798
497.	885175307	THORATEC CORP NEW	79,687
498.	713448108	PEPSICO INC	79,511
499.	461202103	INTUIT INC	79,166
500.	31371JYJ7	FNMA SF 30 YEAR	79,036
501.	81211K100	SEALED AIR CORP NEW	78,858
502.	31363WEF8	FNMA SF 30 YEAR	78,829
503.	31389VBQ9	FNMA SF 30 YEAR	78,621
504.	811065101	SCRIPPS NETWORKS INTERACTIVE INC CL A	78,414
505.	36219RM99	GNMA SF 30 YEAR	77,930
506.	36223BCV0	GNMA II-JUMBOS	77,439
507.	04010L103	ARES CAPITAL CORPORATION	77,403

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
508.	31389TP63	FNMA SF 30 YEAR	76,805
509.	291011104	EMERSON ELECTRIC CO	76,756
510.	370021107	GENERAL GROWTH PROPERTIES INC	76,644
511.	31620R105	FIDELITY NATIONAL FINANCIAL INC CL A	76,604
512.	31387XGW9	FNMA SF 30 YEAR	76,327
513.	88338T104	THERAVANCE INC	76,152
514.	31386MS92	FNMA SF 30 YEAR	75,924
515.	31373UBE6	FNMA SF 30 YEAR	75,583
516.	404280406	***HSBC HOLDINGS PLC SPONSORED ADR NEW	74,309
517.	464286822	ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND	74,096
518.	535555106	LINDSAY CORPORATION	73,455
519.	773903109	ROCKWELL AUTOMATION INC	72,937
520.	57636Q104	MASTERCARD INC	72,637
521.	075896100	BED BATH & BEYOND INC	72,192
522.	357023100	FREIGHTCAR AMERICA INC	72,107
523.	550278303	LUMINENT MORTGAGE CAPITAL INC	72,034
524.	699462107	PAREXEL INTERNATIONAL CORP	71,811
525.	36220LAY7	GNMA SF 30 YEAR	71,794
526.	629491101	NYSE EURONEXT	71,744
527.	31384V2N1	FNMA SF 30 YEAR	71,497
528.	03938L104	***ARCELORMITTAL SA LUXEMBOURGNEW NY REGISTRY SHARES ADR	70,755
529.	89785X101	TRUEBLUE INC	70,634
530.	406216101	HALLIBURTON CO	70,598
531.	36220ALV5	GNMA SF 30 YEAR	70,586
532.	251591103	DEVELOPERS DIVERSIFIED REALTY CORP	69,974
533.	36220CL41	GNMA SF 30 YEAR	69,613
534.	922417100	VEECO INSTRUMENTS INC-DEL	69,117
535.	909214108	UNISYS CORP	68,343
536.	36224HMY9	GNMA SF 30 YEAR	66,790
537.	002824100	ABBOTT LABORATORIES	66,691
538.	527288104	LEUCADIA NATIONAL CORP	66,502
539.	053015103	AUTOMATIC DATA PROCESSING INC	66,473
540.	962166104	WEYERHAEUSER CO	65,944
541.	067774109	BARNES & NOBLE INC	65,694
542.	948741103	WEINGARTEN REALTY INVESTORS SBI	64,943
543.	478366107	JOHNSON CONTROLS INC	64,647
544.	022276109	***ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS	64,583
545.	362208WE6	GNMA SF 30 YEAR	64,565
546.	125896100	CMS ENERGY CORP	64,528
547.	595137100	MICROSEMI CORP	63,804
548.	494368103	KIMBERLY CLARK CORP	63,755

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
549.	053611109	AVERY DENNISON CORP	63,500
550.	89346D107	***TRANSALTA CORP	63,300
551.	395259104	GREENHILL & CO INC	63,044
552.	595112103	MICRON TECHNOLOGY INC	62,724
553.	435758305	HOLLY CORP NEW \$0.01 PAR	62,602
554.	31386EQ27	FNMA SF 30 YEAR	62,004
555.	31389NPC3	FNMA SF 30 YEAR	61,901
556.	101121101	BOSTON PROPERTIES INC	61,875
557.	654798503	NITROMED INC	61,589
558.	22765Y104	CROSSTEX ENERGY INC	61,558
559.	223621103	COWEN GROUP INC	61,210
560.	464286509	ISHARES INC MSCI CDA INDEX FD(BOOK ENTRY)	61,126
561.	302130109	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	60,881
562.	74005P104	PRAXAIR INC	60,399
563.	04621X108	ASSURANT INC	60,049
564.	36223ATW2	GNMA II-JUMBOS	60,029
565.	464287804	ISHARES TRUST S&P SMALLCAP 600 INDEX FUND	59,777
566.	767754104	RITE AID CORP	59,089
567.	36223QWX1	GNMA II-JUMBOS	58,559
568.	36217J4G3	GNMA 489032	58,219
569.	695156109	PACKAGING CORP AMER	58,194
570.	78388J106	SBA COMMUNICATIONS CORP CL A	58,164
571.	384313102	GRAFTECH INTERNATIONAL LTD COM	57,975
572.	36220CKK6	GNMA SF 30 YEAR	57,945
573.	36203LM33	GNMA SF 30 YEAR	57,769
574.	36223DX35	GNMA II 2677	57,553
575.	36223TFM8	GNMA II 2677	57,518
576.	232572107	CYMER INC	57,411
577.	87425E103	***TALISMAN ENERGY INC	57,060
578.	362204SB6	GNMA 489032	56,940
579.	212015101	CONTINENTAL RESOURCES INC	56,726
580.	17306X102	CITI TRENDS INC	56,568
581.	517834107	LAS VEGAS SANDS CORP	56,469
582.	27874N105	ECHELON CORP	55,368
583.	36223FC25	GNMA 489032	55,158
584.	37247D106	GENWORTH FINANCIAL INC COM CL A	55,091
585.	023608102	AMEREN CORP	54,817
586.	303726103	FAIRCHILD SEMICONDUCTOR INTL INC	54,724
587.	075887109	BECTON DICKINSON & CO	54,712
588.	244199105	DEERE & CO	54,496
589.	53071M500	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	54,363

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
590.	362200GB7	GNMA SF 30 YEAR	54,170
591.	92846N104	VITAL IMAGES INC	53,980
592.	512815101	LAMAR ADVERTISING CO-CL A	53,865
593.	682189105	ON SEMICONDUCTOR CORP	53,812
594.	151020104	CELGENE CORP	53,609
595.	36220KAK9	GNMA SF 30 YEAR	53,586
596.	07011T306	BASIN WATER INC	53,017
597.	976657106	WISCONSIN ENERGY CORP	52,535
598.	31391FFX1	FNMA SF 30 YEAR	52,229
599.	115637209	BROWN FORMAN CORP-CL B	52,049
600.	067383109	C R BARD INC	51,750
601.	362202JM6	GNMA SF 30 YEAR	51,616
602.	020520102	ALON USA ENERGY INC	51,524
603.	452308109	ILLINOIS TOOL WORKS INC	51,254
604.	387328107	GRANITE CONSTRUCTION INC	51,241
605.	950755108	WERNER ENTERPRISES INC	51,157
606.	058498106	BALL CORP	50,675
607.	7591EP100	REGIONS FINANCIAL CORP NEW	50,629
608.	770323103	ROBERT HALF INTERNATIONAL INC	50,432
609.	464287739	ISHARES TRUST DOW JONES US REAL ESTATE INDEX FUND	49,705
610.	404303109	HSN INC DEL	49,529
611.	803866300	***SASOL LTD-SPONSORED ADR	49,475
612.	362202Z89	GNMA SF 30 YEAR	48,932
613.	595017104	MICROCHIP TECHNOLOGY INC	48,469
614.	36223MLT1	GNMA 489032	48,002
615.	242370104	DEAN FOODS CO NEW	47,998
616.	31402FJ89	FNMA SF 30 YEAR	47,674
617.	36203BTX2	GNMA SF 30 YEAR	47,653
618.	91307C102	UNITED THERAPEUTICS CORP DEL	47,339
619.	12189T104	BURLINGTON NORTHERN SANTA FE CORP	47,236
620.	868536103	SUPERVALU INC	46,617
621.	670006105	NOVELL INC	46,122
622.	31390CT30	FNMA SF 30 YEAR	45,975
623.	112463104	BROOKDALE SR LIVING INC	45,692
624.	857477103	STATE STREET CORP	45,658
625.	464287622	ISHARES TRUST RUSSELL 1000 INDEX FUND	45,636
626.	69344M101	PMI GROUP INC	45,600
627.	478160104	JOHNSON & JOHNSON	44,930
628.	25271C102	DIAMOND OFFSHORE DRILLING INC	44,928
629.	08883T200	BIDZ COM INC	44,917
630.	87157D109	SYNAPTICS INC	44,847

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
631.	31384V2V3	FNMA SF 30 YEAR	44,654
632.	826428104	SIERRA PACIFIC RESOURCES NEW	44,232
633.	19259P300	COINSTAR INC	43,918
634.	29078E105	EMBARQ CORPORATION	43,883
635.	36223ET53	GNMA SF 30 YEAR	43,788
636.	74386K104	***PROVIDENT ENERGY TRUST UNIT	43,535
637.	58446K105	MEDIACOM COMMUNICATIONS CORP CL A	43,531
638.	48242W106	KBR INC	43,411
639.	067511105	BARE ESCENTUALS INC	43,400
640.	76128Y102	RETAIL VENTURES INC	43,100
641.	054303102	AVON PRODUCTS INC	43,089
642.	200340107	COMERICA INC	42,929
643.	36220KAN3	GNMA SF 30 YEAR	42,396
644.	256746108	DOLLAR TREE INC	41,538
645.	824348106	SHERWIN WILLIAMS CO	41,413
646.	97263M109	***WIMM BILL DANN FOODS OJSC SPONSORED ADR	41,348
647.	374511103	***GIANT INTERACTIVE GROUP INCADR	41,300
648.	205363104	COMPUTER SCIENCES CORP	40,603
649.	36223QW86	GNMA II-JUMBOS	40,222
650.	707569109	PENN NATIONAL GAMING INC	39,418
651.	019228402	***ALLIED IRISH BANKS PLC SPONSORED ADR REPSTG ORD	39,072
652.	30212P105	EXPEDIA INC DEL	38,880
653.	31400QCK7	FNMA SF 30 YEAR	38,859
654.	695257105	PACTIV CORP	38,783
655.	36224UHQ3	GNMA SF 30 YEAR	38,494
656.	649445103	NEW YORK COMMUNITY BANCORP INC	38,286
657.	416515104	HARTFORD FINANCIAL SERVICES GROUP INC	37,965
658.	650111107	NEW YORK TIMES CO-CL A	37,441
659.	36223M2B1	GNMA II 2677	37,431
660.	701094104	PARKER HANNIFIN CORP	37,416
661.	913915104	UNIVERSAL TECHNICAL INSTITUTE INC	37,120
662.	36219ND23	GNMA SF 30 YEAR	37,053
663.	36219RMV0	GNMA SF 30 YEAR	36,982
664.	V3267N107	***EXCELL MARITIME CARRIES LTD	36,795
665.	30161Q104	EXELIXIS INC	36,514
666.	31373UBJ5	FNMA SF 30 YEAR	36,355
667.	362197K46	GNMA SF 30 YEAR	36,347
668.	31371J6H2	FNMA SF 30 YEAR	36,274
669.	233326107	DST SYSTEMS INC-DEL	36,247
670.	31386SHM2	FNMA SF 30 YEAR	36,209
671.	31371JAU8	FNMA 20 YEAR	36,174

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#	CUSIP (1)		Product Description				Par Amount per Securities	
	(Linked to LBSF)						Lists (2)	
672.	03748R101	APARTMENT INVESTMENT &	MANAGEMENT CO-CL A					36,171
673.	31371F5Z1	FNMA SF 30 YEAR						35,931
674.	82481R106	***SHIRE LIMITED	AMERICAN DEPOSITARY SHARES					35,919
675.	36203W4R6	G N M A PASS THRU POOL 361832X	ISSUE DATE	09/01/1993R/MD	7.50	09/15/2023		35,206
676.	983134107	WYNN RESORTS LTD						35,157
677.	31389NNE1	FNMA SF 30 YEAR						34,871
678.	049513104	ATMEL CORP						34,816
679.	143658300	CARNIVAL CORP	COMMON PAIRED STOCK					34,725
680.	092113109	BLACK HILLS CORP						34,504
681.	803054204	***SAP AKTIENGESELLSCHAFT	SPONSORED ADR					34,428
682.	398905109	GROUP 1 AUTOMOTIVE INC						34,365
683.	807863105	SCHOOL SPECIALTY INC						34,280
684.	85528P108	STARENT NETWORKS CORP						34,038
685.	294429105	EQUIFAX INC						33,848
686.	654086107	NICOR INC						33,602
687.	891906109	TOTAL SYSTEM SERVICES INC						33,462
688.	31376MNA6	FNMA SF 30 YEAR						33,413
689.	601073109	MILLIPORE CORP						32,763
690.	36203UZ54	G N M A PASS THRU POOL 359964X	TROY AND NICHOLS, INC	R/MD	7.50	12/15/2023		32,619
691.	671040103	OSI PHARMACEUTICALS INC						32,220
692.	574599106	MASCO CORP						32,131
693.	36224VRG2	GNMA SF 30 YEAR						32,067
694.	260003108	DOVER CORP						32,038
695.	278768106	ECHOSTAR CORPORATION						31,885
696.	362202ZJ5	GNMA SF 30 YEAR						31,817
697.	008916108	***AGRIUM INC						31,802
698.	755111507	RAYTHEON CO	COM NEW					31,723
699.	36203HXF3	GNMA SF 30 YEAR						31,693
700.	31377KXY6	FNMA SF 30 YEAR						31,688
701.	943315101	WAUSAU PAPER CORP FORMERLY	WAUSAU-MOSINEE PAPER CORP					31,589
702.	55608B105	MACQUARIE INFRASTRUCTURE CO	LLC MEMBERSHIP INT					31,513
703.	707885109	***PENN WEST ENERGY TRUST	UNITS	R/MD		00/00/0000		31,482
704.	573284106	MARTIN MARIETTA MATERIALS INC						31,280
705.	45678T201	INFOSPACE INC						31,193
706.	854616109	STANLEY WORKS						31,114
707.	983024AD2	WYETH	CONV NOTE	R/MD	2.62125	01/15/2024		31,000
708.	36220KCG6	GNMA SF 30 YEAR						30,944
709.	303250104	FAIR ISAAC INC	FORMERLY FAIR ISAAC & CO INC					30,882
710.	46120E602	INTUITIVE SURGICAL INC NEW						30,594
711.	31385WXV6	FNMA SF 30 YEAR						30,445
712.	185385309	CLEARWIRE CORP	CL A					30,385

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CUSIP (1)		Product Description			Par Amount per Securities
#	(Linked to LBSF)				Lists (2)
713.	31390CX76	FNMA SF 30 YEAR			30,320
714.	171232101	CHUBB CORP			30,065
715.	31371JGS7	FNMA 20 YEAR			29,981
716.	611742107	MONSTER WORLDWIDE INC			29,867
717.	037604105	APOLLO GROUP INC-CL A			29,645
718.	838518108	SOUTH JERSEY INDUSTRIES INC			29,575
719.	667746101	NORTHWEST PIPE CO			29,444
720.	349631101	FORTUNE BRANDS INC			29,356
721.	G7496G103	***RENAISSANCERE HOLDINGS LTD			29,018
722.	27579R104	EAST WEST BANCORP INC			28,854
723.	09067J109	***BIOVAIL CORP			28,722
724.	781258108	RUDDICK CORP			28,703
725.	36203CRG9	GNMA SF 30 YEAR			28,465
726.	292659109	ENERGY CONVERSION DEVICES INC			28,314
727.	277432100	EASTMAN CHEMICAL CO			28,193
728.	N07059186	***ASML HOLDING N V	NEW YORK REGISTRY SHARES	ADR NEW	28,152
729.	92240G101	VECTREN CORP			27,765
730.	87244T109	TICC CAPITAL CORP			27,434
731.	477839104	JOHN BEAN TECHNOLOGIES CORP			27,334
732.	36203YLR3	GNMA SF 30 YEAR			27,175
733.	46121Y102	INTREPID POTASH INC			27,032
734.	896818101	TRIUMPH GROUP INC NEW			27,031
735.	12497T101	CB RICHARD ELLIS GROUP INC			27,017
736.	31335HM75	GOLD PC 20 YEAR - FHLMC			26,914
737.	31365DN92	FNMA SF 30 YEAR			26,804
738.	419870100	HAWAIIAN ELECTRIC INDUSTRIES INC			26,693
739.	156782104	CERNER CORP			26,527
740.	963320106	WHIRLPOOL CORP			26,360
741.	31390YCB2	FNMA SF 30 YEAR			26,325
742.	867914103	SUNTRUST BANKS INC			26,299
743.	693366205	PICO HOLDINGS INC-NEW			26,131
744.	159864107	CHARLES RIVER LABORATORIES	INTERNATIONAL INC		26,129
745.	36223S6V0	GNMA II 2677			26,017
746.	56845T305	MARINER ENERGY INC			26,014
747.	931142103	WAL-MART STORES INC			25,895
748.	013904305	***ALCATEL-LUCENT	SPONSORED ADR		25,880
749.	046265104	ASTORIA FINANCIAL CORP			25,867
750.	31390KRS9	FNMA SF 30 YEAR			25,823
751.	132011107	CAMBREX CORP			25,792
752.	693718108	PACCAR INC			25,089
753.	92927K102	WABCO HOLDINGS INC			25,031

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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
754.	15133V208	CENTENNIAL COMMUNICATIONS CORPCL A	24,853
755.	36220KCM3	GNMA SF 30 YEAR	24,821
756.	33615C101	FIRST REGIONAL BANCORP-CALIF	24,642
757.	816851109	SEMPRA ENERGY	24,627
758.	34958B106	FORTRESS INVT GROUP LLC CL A	24,622
759.	930059100	WADDELL & REED FINANCIAL INC CL A	24,610
760.	496902404	***KINROSS GOLD CORP NEW	24,552
761.	059602201	***BANCO ITAU HOLDING FINANCEIRA SA SPONSORED ADR REPSTG 1 PFD SHS	24,518
762.	G3921A175	***GLOBAL CROSSING LTD NEW	24,377
763.	292505104	***ENCANA CORP	24,273
764.	313549404	FEDERAL MOGUL CORPORATION	24,261
765.	31290KWR6	FEDL HOME LOAN MTG CORP 555156PART CTF PASS THRU POOL ISSUE DATE 03/01/1993R/MD 7.50 04/01/2016	24,230
766.	281020107	EDISON INTERNATIONAL	24,199
767.	31371JKE3	FNMA SF 30 YEAR	24,072
768.	36220ALF0	GNMA SF 30 YEAR	24,071
769.	362191HY7	GNMA SF 30 YEAR	24,028
770.	353514102	FRANKLIN ELECTRIC CO INC	23,839
771.	31389JV35	FNMA SF 30 YEAR	23,709
772.	31371E4Y8	FNMA GTD PASS THRU POOL#250239FNMA R/MD 9.00 05/01/2025	23,376
773.	09247X101	BLACKROCK INC	23,033
774.	018490102	ALLERGAN INC	22,938
775.	709631105	PENTAIR INC	22,869
776.	913543104	UNIVERSAL FOREST PRODUCTS INC	22,605
777.	42805T105	HERTZ GLOBAL HLDGS INC	22,542
778.	055622104	***BP P L C SPONSORED ADR (FRM BP AMOCO PLC)	22,338
779.	600544100	HERMAN MILLER INC	22,121
780.	88164L100	TESSERA TECHNOLOGIES INC	22,000
781.	018804104	ALLIANT TECHSYSTEMS INC	21,973
782.	011659109	ALASKA AIR GROUP INC	21,489
783.	859152100	STERIS CORP	21,193
784.	833034101	SNAP-ON INC	21,122
785.	36203LL83	GNMA SF 30 YEAR	21,116
786.	776696106	ROPER INDUSTRIES INC NEW	21,015
787.	583334107	MEADWESTVACO CORP	20,988
788.	179895107	CLARCOR INC	20,985
789.	229899109	CULLEN FROST BANKERS INC	20,985
790.	61748W108	MORGANS HOTEL GROUP	20,871
791.	29255W100	ENCORE ACQUISITION CO	20,792
792.	754730109	RAYMOND JAMES FINANCIAL INC	20,617
793.	563771104	MANNATECH INC	20,604

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#	CUSIP (1)		Par Amount per Securities Lists (2)
	(Linked to LBSF)	Product Description	
794.	11133T103	BROADRIDGE FINANCIAL SOLUTIONS INC	20,535
795.	14055X102	CAPITALSOURCE INC	20,500
796.	36224SA28	GNMA SF 30 YEAR	20,437
797.	82823L106	***SILVER STANDARD RESOURCES INC	20,287
798.	31387EKC0	FNMA SF 30 YEAR	20,155
799.	903293405	USG CORP NEW	20,055
800.	31373TXV7	FNMA SF 30 YEAR	19,908
801.	895919108	TRIDENT MICROSYSTEMS INC	19,813
802.	235851102	DANAHER CORP	19,794
803.	112900105	***BROOKFIELD PROPERTIES CORP	19,703
804.	929740108	WABTEC CORP	19,592
805.	367905106	GAYLORD ENTERTAINMENT CO NEW	18,970
806.	858912108	STERICYCLE INC	18,947
807.	832727101	SMURFIT-STONE CONTAINER CORP	18,759
808.	31373YEL9	FNMA SF 30 YEAR	18,745
809.	31373U6J1	FNMA SF 30 YEAR	18,696
810.	36220UF30	GNMA SF 30 YEAR	18,469
811.	31384VVZ2	FNMA SF 30 YEAR	18,379
812.	36224RLJ1	GNMA SF 30 YEAR	18,214
813.	36224VWQ4	GNMA SF 30 YEAR	18,208
814.	008073108	AEROVIRONMENT INC	18,083
815.	93317Q105	WALTER INDUSTRIES INC NEW	18,054
816.	31371FS78	FNMA SF 30 YEAR	17,927
817.	12572Q105	CME GROUP INC	17,897
818.	31389QXV5	FNMA SF 30 YEAR	17,896
819.	45245A107	IMATION CORP	17,758
820.	00163T109	AMB PROPERTY CORP	17,735
821.	36203LMC3	GNMA 30YR SLIGHTLY SEASONED	17,550
822.	193459302	COLEMAN CABLE INC	17,524
823.	00685R870	ADELPHIA RECOVERY TRUST CVV SER ACC-7 INT	17,401
824.	71646M102	***PETROBRAS ENERGIA PARTICIPACIONES S A SPONSORED ADR REPSTG 2 CL B SH	17,317
825.	36203FT47	GNMA SF 30 YEAR	17,284
826.	872960109	TNS INC	17,241
827.	36203MHV5	GNMA 30YR SLIGHTLY SEASONED	17,111
828.	848565107	SPIRE CORP	16,745
829.	36203ASV9	GNMA SF 30 YEAR	16,497
830.	36203CTY8	GNMA SF 30 YEAR	16,392
831.	505597104	LACLEDE GROUP INC	16,372
832.	36224YXF1	GNMA SF 30 YEAR	16,360
833.	36203KPJ7	GNMA 30YR SLIGHTLY SEASONED	16,346
834.	36203FRW7	GNMA SF 30 YEAR	16,266

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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
835.	36203N7F9	GNMA SF 30 YEAR	16,193
836.	440327104	HORACE MANN EDUCATORS CORP NEW	16,015
837.	48248A306	KKR FINANCIAL HOLDINGS LLC DELAWARE NEW	15,936
838.	36203VCJ7	GNMA SF 30 YEAR	15,672
839.	909205106	UNISOURCE ENERGY CORP	15,561
840.	45167R104	IDEX CORP	15,559
841.	36203KBK9	GNMA 30YR SLIGHTLY SEASONED	15,546
842.	09058V103	BIOCRYST PHARMACEUTICALS INC	15,270
843.	36203HXP1	GNMA SF 30 YEAR	15,081
844.	52602E102	LENDER PROCESSING SVCS INC	15,010
845.	29250N105	***ENBRIDGE INC	14,973
846.	607828100	MODINE MANUFACTURING CO	14,818
847.	530555101	LIBERTY GLOBAL INC CLASS A	14,793
848.	98310W108	WYNDHAM WORLDWIDE CORPORATION	14,724
849.	92532F100	VERTEX PHARMACEUTICALS INC	14,674
850.	127055101	CABOT CORP	14,645
851.	571903202	MARRIOTT INTERNATIONAL INC NEWCL A	14,573
852.	31388SAU9	FNMA SF 30 YEAR	13,968
853.	693475105	PNC FINANCIAL SVCS GROUP INC	13,863
854.	112211107	BRONCO DRILLING CO INC	13,743
855.	67019E107	NSTAR	13,479
856.	69366A100	PSS WORLD MEDICAL INC4	13,324
857.	G67743107	***ORIENT EXPRESS HOTELS LTD CL A SHS	13,264
858.	22282E102	COVANTA HOLDING CORPORATION	13,239
859.	127190304	CACI INTERNATIONAL INC-CL A	13,205
860.	585055106	MEDTRONIC INC	13,161
861.	05961W105	***BANCO MACRO S A SPONSORED ADR REPSTG CL B	13,032
862.	00766T100	AECOM TECHNOLOGY CORPORATION	12,879
863.	007974108	ADVENT SOFTWARE INC	12,800
864.	31368H5N9	FNMA SF 30 YEAR	12,697
865.	11373M107	BROOKLINE BANCORP INC DEL	12,652
866.	36218KTY3	GNMA SF 30 YEAR	12,517
867.	36203WMD7	GNMA SF 30 YEAR	12,494
868.	144285103	CARPENTER TECHNOLOGY CORP	12,444
869.	31388SAW5	FNMA SF 30 YEAR	12,220
870.	293306106	ENGLOBAL CORPORATION	12,136
871.	378967103	GLOBAL CASH ACCESS HLDGS INC	11,649
872.	362194A93	GNMA SF 30 YEAR	11,528
873.	723787107	PIONEER NATURAL RESOURCES CO	11,464
874.	112585104	***BROOKFIELD ASSET MANAGEMENTINC CLASS A LTD VTG SHS	11,433
875.	617700109	MORNINGSTAR INC	11,407

Transferred CUSIPs Associated with Subordinated Entities
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CUSIP (1)		Product Description		Par Amount per Securities
#	(Linked to LBSF)			Lists (2)
876.	854532108	STANLEY INC		11,349
877.	413216300	***HARMONY GOLD MINING CO LTD SPONSORED ADR		11,258
878.	36203DGC8	GNMA SF 30 YEAR		11,186
879.	36223XRY0	GNMA SF 30 YEAR		11,053
880.	918194101	VCA ANTECH INC		11,005
881.	719405102	PHOTRONICS INC		10,894
882.	Y64202107	OCEANFREIGHT INC	COMM STK	10,760
883.	36224DC37	GNMA SF 30 YEAR		10,746
884.	53217R207	LIFE TIME FITNESS INC		10,508
885.	12811R104	CALAMOS ASSET MGMT INC	CL A	10,326
886.	749660106	RPC INC		10,323
887.	430067108	HIGHLAND DISTRESSED	OPPORTUNITIES FD INC	10,129
888.	375558103	GILEAD SCIENCES INC		10,120
889.	03525N109	ANIMAL HEALTH INTERNATIONAL INC		10,104
890.	171340102	CHURCH & DWIGHT CO INC		10,063
891.	45841N107	INTERACTIVE BROKERS GROUP INC		9,874
892.	859319105	STERLING FINANCIAL CORP-WASH		9,804
893.	55027E102	LUMINEX CORP DEL		9,767
894.	G6359F103	***NABORS INDUSTRIES LTD	NEW	9,548
895.	983024100	WYETH	COM	9,416
896.	71654V408	***PETROLEO BRASILEIRO SA	PETROBRAS SPONSORED ADR	9,280
897.	576879209	***MATSUSHITA ELECTRIC	INDUSTRIAL CO LTD-ADR	9,264
898.	58405U102	MEDCO HEALTH SOLUTIONS INC		9,228
899.	37244C101	GENOMIC HEALTH INC		9,168
900.	890030208	***TOMKINS PLC-SPONSORED ADR		9,103
901.	302571104	FPL GROUP INC		9,078
902.	218681104	CORE MARK HOLDING CO INC		9,064
903.	073302101	BE AEROSPACE INC		9,035
904.	894675107	TREE COM INC		8,956
905.	584688105	MEDICINES CO		8,937
906.	31377HH39	FNMA SF 30 YEAR		8,895
907.	552676108	MDC HOLDINGS INC-DEL		8,836
908.	25746U109	DOMINION RESOURCES INC VA NEW		8,761
909.	36224YYS2	GNMA SF 30 YEAR		8,728
910.	553531104	MSC SOFTWARE CORP		8,475
911.	464288752	ISHARES TR	DOW JONES US HOME CONSTN INDEXFUND	8,415
912.	464287614	ISHARES TRUST	RUSSELL 1000 GROWTH INDEX FD	8,413
913.	36224MLJ2	GNMA SF 30 YEAR		8,413
914.	941848103	WATERS CORP		8,395
915.	31428X106	FEDEX CORP		8,377
916.	808194104	A SCHULMAN INC		8,367

Transferred CUSIPs Associated with Subordinated Entities
September 12, 2008

CUSIP (1)		Product Description	Par Amount per Securities
#	(Linked to LBSF)		Lists (2)
917.	800363103	SANDY SPRING BANCORP INC	8,334
918.	00430U103	ACCELRY S INC	8,294
919.	78709Y105	SAIA INC	8,140
920.	36224HM45	GNMA SF 30 YEAR	8,123
921.	36203B3L6	GNMA SF 30 YEAR	8,095
922.	254423106	DINEEQUITY INC	7,973
923.	36224YVT3	GNMA SF 30 YEAR	7,960
924.	549271104	LUBRIZOL CORP	7,928
925.	217204106	COPART INC	7,887
926.	36203HHN4	GNMA SF 30 YEAR	7,746
927.	125902106	CPI CORP	7,743
928.	45166R204	IDENIX PHARMACEUTICALS INC	7,706
929.	878895200	TECUMSEH PRODUCTS CO-CL A NON-VTG	7,654
930.	36203KPZ1	GNMA SF 30 YEAR	7,603
931.	31371JNK6	FNMA 20 YEAR	7,564
932.	118759109	BUCYRUS INTERNATIONAL INC	7,433
933.	121208201	BURGER KING HOLDINGS INC	7,403
934.	404030108	H&E EQUIPMENT SERVICES INC	7,301
935.	29081M102	***EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSORED ADR REPSTG COM STK	7,257
936.	31376Q6B4	FNMA SF 30 YEAR	7,187
937.	465741106	ITRON INC	7,092
938.	535919203	***LIONS GATE ENTERTAINMENT CORP	6,800
939.	690768403	OWENS ILLINOIS INC NEW	6,685
940.	03152W109	AMICUS THERAPEUTICS INC	6,656
941.	828806109	SIMON PROPERTY GROUP INC	6,555
942.	36203UU26	GNMA SF 30 YEAR	6,554
943.	481165108	JOY GLOBAL INC	6,551
944.	037347101	ANWORTH MORTGAGE ASSET CORP	6,463
945.	783549108	RYDER SYSTEM INC	6,303
946.	880349105	TENNECO INC	6,292
947.	522015106	LEARNING TREE INTERNATIONAL INC	6,224
948.	968223206	JOHN WILEY & SONS INC-CL A	6,207
949.	025537101	AMERICAN ELECTRIC POWER CO INC	6,196
950.	705560100	PEETS COFFEE & TEA INC	6,129
951.	693320202	PHH CORP NEW	6,058
952.	36203RPJ2	GNMA SF 30 YEAR	5,938
953.	46114T508	INTERWOVEN INC NEW	5,930
954.	36224SLL4	GNMA SF 30 YEAR	5,887
955.	31384KXE1	FNMA SF 30 YEAR	5,792
956.	743263105	PROGRESS ENERGY INC	5,771

Transferred CUSIPs Associated with Subordinated Entities
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CUSIP (1)			Par Amount per Securities	
#	(Linked to LBSF)	Product Description	Lists (2)	
957.	126132109	***CNOOC LTD	SPONSORED ADR REP 100 SHS CL H	5,593
958.	03071H100	AMERISAFE INC-CL A		5,459
959.	37940X102	GLOBAL PAYMENTS INC		5,416
960.	36203BK60	GNMA 30YR SLIGHTLY SEASONED		5,408
961.	225447101	CREE INC		5,334
962.	06985P100	BASIC ENERGY SERVICES INC	NEW	5,302
963.	929309409	***WPP GROUP PLC	AMERICAN DEPOSITARY SHARES	5,262
964.	030506109	AMERICAN WOODMARK CORP		5,041
965.	852891100	STANCORP FINL GROUP INC	COM	5,033
966.	37243V100	GENOPTIX INC		4,902
967.	36202B5R2	G N M A PASS THRU POOL 001756MR/MD	8.00 01/20/2022	4,863
968.	69373H106	PACER INTERNATIONAL INC TENN		4,803
969.	678026105	OIL STATES INTERNATIONAL INC		4,733
970.	65411N105	NIGHTHAWK RADIOLOGY HOLDINGS INC		4,711
971.	63935N107	NAVIGANT CONSULTING INC		4,658
972.	918905100	VALHI INC NEW		4,587
973.	564563104	MANTECH INTERNATIONAL CORP	CL A	4,527
974.	87484D103	***TAM S A	SPONSORED ADR REPSTG PFD	4,429
975.	31376KWH5	FNMA SF 30 YEAR		4,325
976.	36203BLJ1	GNMA SF 30 YEAR		4,300
977.	903914109	***ULTRA PETROLEUM CORP		4,272
978.	05968L102	***BANCOLOMBIA SA	SPONSORED ADR REPSTG 4 PREF	4,266
979.	67072M301	NUVELO INC	COM NEW	4,264
980.	690368105	OVERSEAS SHIPHOLDING GROUP INC		4,234
981.	16945R104	***CHINA UNICOM LTD	SPONSORED ADR (1 ADS RPSTG 10 ORD)	4,200
982.	688582105	OSTEOTECH INC		4,199
983.	829160100	***SIMS GROUP LTD	SPONSORED ADR	4,110
984.	790849103	ST JUDE MEDICAL INC		4,089
985.	357288109	FREMONT GENERAL CORPORATION		4,078
986.	31373UFD4	FNMA SF 30 YEAR		4,025
987.	168615102	CHICOS FAS INC		4,000
988.	31371FWW8	FNMA SF 30 YEAR		3,953
989.	415864107	HARSCO CORP		3,943
990.	91359E105	UNIVERSAL HEALTH REALTY	INCOME TRUST-SBI	3,836
991.	36224HNB8	GNMA SF 30 YEAR		3,760
992.	537008104	LITTELFUSE INC		3,739
993.	20581E104	COMSYS IT PARTNERS INC		3,732
994.	31371JX25	FNMA 20 YEAR		3,517
995.	G81075106	***SHIP FINANCE INTERNATIONAL LIMITED		3,500
996.	285229100	ELECTRO SCIENTIFIC INDUSTRIES INC		3,467
997.	472319102	JEFFERIES GROUP INC NEW		3,466

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
998.	83545G102	SONIC AUTOMOTIVE INC-CL A	3,439
999.	204386106	***CGG VERITAS SPONSORED ADR	3,380
1000.	00739W107	ADVANCE AMER CASH ADVANCE CTRS INC	3,369
1001.	004225108	ACADIA PHARMACEUTICALS INC	3,342
1002.	41145W109	HARBIN ELECTRIC INC	3,332
1003.	31384UJH8	FNMA SF 30 YEAR	3,281
1004.	922206107	VARIAN INC	3,259
1005.	45104G104	***ICICI BANK LTD SPONSORED ADR	3,183
1006.	64110L106	NETFLIX COM INC	3,088
1007.	887100105	TIMBERLAND CO-CL A	2,991
1008.	373737105	***GERDAU SA-SPONSORED ADR EACH RPSTG 1 PFD SHS	2,942
1009.	647581107	***NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC SPONSORED ADR	2,933
1010.	443320106	HUB GROUP INC-CL A	2,904
1011.	31385EXK0	FNMA SF 30 YEAR	2,860
1012.	67020Y100	NUANCE COMMUNICATIONS INC	2,857
1013.	31376S7G8	FNMA SF 30 YEAR	2,826
1014.	297178105	ESSEX PROPERTY TRUST INC	2,694
1015.	110448107	***BRITISH AMERICAN TOBACCO PLC SPONSORED ADR	2,657
1016.	31376PWB7	FNMA SF 30 YEAR	2,641
1017.	337932107	FIRSTENERGY CORP	2,600
1018.	31376CS21	FNMA 20 YEAR	2,529
1019.	05541T101	BGC PARTNERS INC CL A	2,514
1020.	60687Y109	***MIZUHO FINL GROUP INC SPONSORED ADR	2,383
1021.	226406106	***CRESUD S A C I F Y A SPONSORED ADR REPSTG 10 COM SHS	2,333
1022.	36203TSZ9	GNMA SF 30 YEAR	2,320
1023.	31376LEX8	FNMA SF 30 YEAR	2,295
1024.	798241105	SAN JUAN BASIN ROYALTY TR-UBI	2,256
1025.	928566108	VNUS MEDICAL TECHNOLOGIES INC	2,247
1026.	M0861T100	***ALVARION LTD	2,170
1027.	783513104	***RYANAIR HOLDINGS PLC SPONSORED ADR	2,089
1028.	313619RU4	FNMA SF 30 YEAR	2,037
1029.	31364TC82	FNMA SF 30 YEAR	2,037
1030.	46626E205	J2 GLOBAL COMMUNICATIONS INC COM NEW	1,979
1031.	31376TL88	FNMA SF 30 YEAR	1,890
1032.	36202B6K6	G N M A PASS THRU POOL 001774MR/MD 8.00 02/20/2022	1,849
1033.	88337K104	***THE9 LTD ADR	1,834
1034.	147448104	CASELLA WASTE SYSTEMS INC-CL A	1,710
1035.	40330W106	***GUSHAN ENVIRONMENTAL ENERGYLIMITED ADR	1,700
1036.	87971M202	***TELUS CORPORATION NON-VOTING SHARES	1,644
1037.	31375UNH4	FNMA SF 30 YEAR	1,634
1038.	959802109	WESTERN UNION CO	1,579

Transferred CUSIPs Associated with Subordinated Entities
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CUSIP (1)			Par Amount per Securities
#	(Linked to LBSF)	Product Description	Lists (2)
1039.	31371F5B4	FNMA SF 30 YEAR	1,571
1040.	863236105	STRAYER EDUCATION INC	1,535
1041.	31362TDK6	FNMA SF 30 YEAR	1,512
1042.	25659T107	DOLBY LABORATORIES INC CL A	1,482
1043.	6435EV108	NEW CENTURY FINANCIAL CORPORATION	1,482
1044.	109696104	BRINK'S COMPANY	1,446
1045.	45168D104	IDEXX LABORATORIES CORP	1,272
1046.	456788108	***INFOSYS TECHNOLOGIES LTD SPONS ADR REPSTG 1/2 EQUITY SH	1,254
1047.	834445405	SOMANETICS CORP NEW	1,248
1048.	084670207	BERKSHIRE HATHAWAY INC CL B	1,236
1049.	31365CVA2	FNMA SF 30 YEAR	1,204
1050.	01741R102	ALLEGHENY TECHNOLOGIES INC	1,150
1051.	81724Q107	SENOLOGY INC	1,132
1052.	94770V102	WEBMD HEALTH CORP CLASS A	1,122
1053.	863902102	STUDENT LOAN CORP	1,109
1054.	009606104	***AIXTRON AKTIENGESELLSCHAFT SPONSORED ADR	1,107
1055.	501173207	***KUBOTA CORPORATION ADR	1,100
1056.	780259107	***ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS	1,022
1057.	31376KW36	FNMA SF 30 YEAR	1,014
1058.	302941109	FTI CONSULTING INC	999
1059.	713661106	PEREGRINE PHARMACEUTICALS INC	988
1060.	714236106	PERMIAN BASIN ROYALTY TRUST UBI	986
1061.	33582V108	FIRST NIAGARA FINANCIAL GROUP INC	966
1062.	636274300	***NATIONAL GRID PLC NEW SPONSORED ADR	923
1063.	739128106	POWELL INDUSTRIES INC	917
1064.	62944T105	NVR INC	904
1065.	13642L100	***CANADIAN OIL SANDS TR NEW UNIT	899
1066.	550372106	***LUNDIN MINING CORPORATION	886
1067.	827084864	***SILICONWARE PRECISION INDS LTD SPONSORED ADR - SPIL	859
1068.	677864100	OIL-DRI CORP OF AMERICA	768
1069.	31365CYP6	FNMA SF 30 YEAR	760
1070.	31378CKL5	FNMA SF 30 YEAR	650
1071.	31371F3U4	FNMA SF 30 YEAR	615
1072.	31371FV41	FNMA SF 30 YEAR	579
1073.	14141R101	CARDICA INC	577
1074.	31375UQ99	FNMA SF 30 YEAR	576
1075.	939640108	WASHINGTON POST CO-CL B	551
1076.	12562M106	CKX INC	551
1077.	362073JY5	GNMA SF 30 YEAR	541
1078.	136907102	CANDELA CORP	539
1079.	3136144V8	FNMA SF 30 YEAR	532

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
1080.	362061LH4	GNMA 30 YR 79 PROD	529
1081.	420877201	HAYNES INTERNATIONAL INC NEW	498
1082.	847788106	SPEEDWAY MOTORSPORTS INC	482
1083.	256135203	***DR REDDYS LABS LTD ADR	467
1084.	31371FQU9	FNMA SF 30 YEAR	445
1085.	115637100	BROWN FORMAN CORP-CL A	440
1086.	758205207	***REED ELSEVIER PLC AMERICAN DEPOSITARY SHARES NEW	400
1087.	515098101	LANDSTAR SYSTEMS INC	395
1088.	362061QR7	GNMA 30 YR 79 PROD	331
1089.	313628AP4	FNMA SF 30 YEAR	268
1090.	31400QEB5	FNMA SF 30 YEAR	265
1091.	653351106	NEXCEN BRANDS INC	241
1092.	362062JM4	GNMA 30 YR 79 PROD	237
1093.	31400GUF0	FNMA SF 30 YEAR	207
1094.	559778402	***MAHANAGAR TEL NIGAM LTD SPONSORED ADR REPSTG 2 ORD SHS	200
1095.	811543107	SEABOARD CORP	198
1096.	3620632J7	GNMA 30 YR 79 PROD	193
1097.	31371FRZ7	FNMA SF 30 YEAR	185
1098.	362061UM3	GNMA 30 YR 79 PROD	165
1099.	359059102	FRONTIER AIRLINES HOLDINGS INC	158
1100.	362061VH3	GNMA 30 YR 79 PROD	158
1101.	054536107	***AXA-UAP-SPONSORED ADR (FORMERLY AXA SA)	156
1102.	362059C54	GNMA 30 YR 79 PROD	156
1103.	362059DL8	GNMA 30 YR 79 PROD	156
1104.	828806802	SIMON PROPERTY GROUP INC 6% SERIES I CONVERTIBLE PERPETUALPREFERRED STOCK	140
1105.	362060DC6	GNMA 30 YR 79 PROD	139
1106.	362061AC7	GNMA 30 YR 79 PROD	133
1107.	362058FE4	G N M A PASS THRU POOL 028965XCHARLES F. CURRY COMPANY R/MD 9.50 05/15/2009	127
1108.	352451108	FRANKLIN BANK CORP	120
1109.	156492100	CENTURY CASINOS INC	116
1110.	362062CA7	GNMA 30 YR 79 PROD	107
1111.	3620555S0	GNMA 30 YR 79 PROD	102
1112.	138006309	***CANON INC-ADR NEW REPSTG 5 SHS	100
1113.	001986108	ARC ENERGY TRUST UNIT CAD 0.00CAD	97
1114.	362062BG5	GNMA 30 YR 79 PROD	85
1115.	055434203	***BG GROUP PLC ADR FINAL INSTALLMENT NEW	82
1116.	456837103	***ING GROEP NV-SPONSORED ADR	77
1117.	362062K67	GNMA SF 30 YEAR	77
1118.	3620515T7	GNMA SF 30 YEAR	69
1119.	00383Y102	ABRAXIS BIOSCIENCE INC NEW	62
1120.	71361F100	PERCEPTRON INC	58

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1) (Linked to LBSF)	Product Description	Par Amount per Securities Lists (2)
1121.	362059Z83	GNMA 30 YR 79 PROD	54
1122.	362059WW3	GNMA 30 YR 79 PROD	50
1123.	362061J46	GNMA 30 YR 79 PROD	48
1124.	030420103	AMERICAN WTR WKS CO INC NEW	46
1125.	362060TU9	GNMA SF 30 YEAR	46
1126.	67107W100	***O2MICRO INTERNATIONAL LIMITED AMERICAN DEPOSITARY SHARES	45
1127.	362060SB2	G N M A PASS THRU POOL 031114XATLAS CAPITAL CORP. R/MD 9.50 07/15/2009	42
1128.	169426103	***CHINA TELECOM CORP LIMITED SPONSORED ADR REPSTG H SHS 100 H SHARES FOR 1 ADR	41
1129.	501556203	***KYOCERA CORP-ADR	40
1130.	362059XQ5	GNMA 30 YR 79 PROD	40
1131.	362062B26	G N M A PASS THRU POOL 032457XSUBURBAN COASTAL CORP. R/MD 9.50 06/15/2009	38
1132.	362065DP6	GNMA 30 YR 79 PROD	36
1133.	362061Q97	GNMA 30 YR 79 PROD	35
1134.	362061UN1	GNMA 30 YR 79 PROD	31
1135.	362061QM8	GNMA 30 YR 79 PROD	13
1136.	268780103	***E ON AG SPONSORED ADR	12
1137.	45256B101	IMPAX LABORATORIES INC	9
1138.	362062BP5	GNMA 30 YR 79 PROD	8
1139.	030145205	AMERICAN TECHNOLOGY CORP-DEL	4
1140.	602682205	MINDSPEED TECHNOLOGIES INC NEW	3
1141.	950817106	WESCO FINANCIAL CORP	1
Par Amount for CUSIPs Linked in GFS to LBSF and Other Non-Debtor Entities – Schedules A & B			\$2,395,795,739
Total Par Amount for CUSIPs Linked in GFS to LBSF			\$2,396,946,617

Notes:

(1) Extracted from GFS "Positions Group" data set, dated September 12, 2008 (Net Asset Position only).

(2) Par values for transferred securities were obtained from the following documents: (i) LBEX-AM 007527, (ii) LBEX-AM 008114, (iii) BCI-EX-00077244 to BCI-EX-00077270.

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
CUSIPs Linked in GFS Solely to LOTC			
No CUSIPs were linked in GFS Solely to LOTC			
CUSIPs Linked in GFS to LOTC and Other Non-Debtor Entities – Annex A			
No CUSIPs were linked in GFS to LOTC and other Non-Debtor Entities - Annex A			
CUSIPs Linked in GFS to LOTC and Other Non-Debtor Entities – Schedules A & B			
1.	458140100	INTEL CORP	\$13,574,584
2.	82967N108	SIRIUS XM RADIO INC	7,631,584
3.	68750U102	ORTHOVITA INC	4,034,796
4.	17275R102	CISCO SYSTEMS INC	3,334,702
5.	037489101	***APCO ARGENTINA INC (CAYMEN ISLANDS) ORD	2,613,830
6.	45337C102	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	2,584,815
7.	52729N100	LEVEL 3 COMMUNICATIONS INC	2,344,146
8.	007903107	ADVANCED MICRO DEVICES INC	1,717,247
9.	718172109	PHILIP MORRIS INTERNATIONAL INC	1,680,816
10.	131347304	CALPINE CORPORATION	1,357,656
11.	68555P100	ORBCOMM INC	1,341,357
12.	268648102	EMC CORP-MASS R/MD 11/30/2008	1,299,266
13.	428236103	HEWLETT PACKARD CO	1,273,380
14.	747525103	QUALCOMM INC	1,232,890
15.	126650100	CVS CAREMARK CORPORATION	1,175,604
16.	370373102	GENERAL MOLY INC	1,028,288
17.	620076109	MOTOROLA INC	1,005,912
18.	170388102	CHOICEPOINT INC	1,000,000
19.	552715104	MEMC ELECTRONIC MATERIALS INC	972,836
20.	37929X107	GLG PARTNERS INC	908,927
21.	831756101	SMITH & WESSON HOLDING CORP	893,373
22.	038222105	APPLIED MATERIALS INC	889,916
23.	871043105	SWITCH & DATA FACILITIES CO INC	869,193
24.	049167109	ATLAS AMERICA INC	854,496
25.	872540109	TJX COMPANIES INC NEW	843,610
26.	46270W105	IRIS INTERNATIONAL INC	840,323
27.	62913F201	NII HOLDINGS INC CL B	799,435
28.	38388F108	W R GRACE & CO-DEL NEW	795,187
29.	676118102	ODYSSEY MARINE EXPLORATION INC	784,003

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
30.	80874P109	SCIENTIFIC GAMES CORP CL A	772,700
31.	682128103	OMNIVISION TECHNOLOGIES INC	759,369
32.	637640103	NATIONAL SEMICONDUCTOR	759,093
33.	64115T104	NETSCOUT SYS INC	756,428
34.	902549807	UAL CORPORATION NEW	751,448
35.	452907108	IMMUNOMEDICS INC	749,732
36.	420781304	HAYES LEMMERZ INTERNATIONAL INC NEW	733,816
37.	74765E109	QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC	724,165
38.	18725U109	CLINICAL DATA INC NEW	721,946
39.	728117300	PLAYBOY ENTERPRISES INC HOLDING CO CL B	662,950
40.	60852M104	MOLECULAR INSIGHT PHARMACEUTICALS INC	642,717
41.	88830M102	TITAN INTERNATIONAL INC-ILL	622,942
42.	09064M105	BIODEL INC	616,286
43.	742718109	PROCTER & GAMBLE CO	616,164
44.	926734401	VIGNETTE CORPORATION COM NEW	613,737
45.	368710406	GENENTECH INC COM NEW	595,229
46.	978166106	WONDER AUTO TECHNOLOGY INC	588,747
47.	866933401	SUN HEALTHCARE GROUP INC	575,414
48.	64110D104	NETAPP INC	534,473
49.	882508104	TEXAS INSTRUMENTS INC	526,378
50.	67066G104	NVIDIA CORP	517,798
51.	629377508	NRG ENERGY INC NEW	486,301
52.	79546E104	SALLY BEAUTY HOLDINGS INC	475,318
53.	651639106	NEWMONT MINING CORP HOLDING CO	472,357
54.	69329Y104	PDL BIOPHARMA INC	454,726
55.	698657103	PANTRY INC	440,945
56.	185896107	CLEVELAND CLIFFS INC	433,029
57.	73640Q105	PORTFOLIO RECOVERY ASSOCIATES INC	431,144
58.	65251F105	NEWSTAR FINANCIAL INC	427,617
59.	25659P402	DOLAN MEDIA COMPANY	424,144
60.	44929Y101	ICT GROUP INC	419,495
61.	58501N101	MEDIVATION INC	417,947
62.	867652109	SUNPOWER CORP CL A	417,902
63.	594960106	MICROVISION INC-WASH	411,299
64.	913017109	UNITED TECHNOLOGIES CORP	400,044
65.	681919106	OMNICOM GROUP INC	394,277
66.	086516101	BEST BUY COMPANY INC	385,075

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
67.	09065G107	BIOFORM MEDICAL INC	384,741
68.	594918104	MICROSOFT CORP	373,286
69.	032346108	AMYLIN PHARMACEUTICALS INC	372,142
70.	808513105	CHARLES SCHWAB CORP NEW	367,970
71.	097023105	BOEING CO	363,385
72.	459902102	INTL GAME TECHNOLOGY	360,789
73.	320771108	FIRST MARBLEHEAD CORP	360,723
74.	68628V308	ORION MARINE GROUP INC	359,132
75.	247907207	DELTA PETROLEUM CORP NEW	350,392
76.	397888108	GREY WOLF INC	350,294
77.	902911106	UST INC	345,004
78.	893641100	TRANSDIGM GROUP INCORPORATED	335,159
79.	45773Y105	INNERWORKINGS INC	333,005
80.	00130H105	AES CORP	327,105
81.	459200101	INTERNATIONAL BUSINESS MACHINES CORP	326,239
82.	G37260109	***GARMIN LTD	326,084
83.	189754104	COACH INC	325,127
84.	58500P107	MEDIS TECHNOLOGIES LTD	323,849
85.	855244109	STARBUCKS CORP	314,507
86.	025816109	AMERICAN EXPRESS COMPANY	310,761
87.	413086109	HARMAN INTERNATIONAL INDUSTRIES INC-NEW	310,484
88.	46059C205	INTERNET CAPITAL GROUP INC COM NEW	309,659
89.	880779103	TEREX CORP NEW	300,410
90.	552541104	M & F WORLDWIDE CORP	295,070
91.	025195207	AMERICAN COMMERCIAL LINES INC NEW	290,714
92.	16117M107	CHARTER COMMUNICATIONS INC DELCL A	287,087
93.	69423U107	PACIFIC ETHANOL INC	284,501
94.	464330109	ISIS PHARMACEUTICALS INC	283,737
95.	786429100	SAFECO CORP	279,587
96.	931422109	WALGREEN CO	264,217
97.	696643105	PALM INC	260,209
98.	94946T106	WELLCARE HEALTH PLANS INC	259,373
99.	580135101	MCDONALDS CORP	258,495
100.	587118100	MENS WEARHOUSE INC (THE)	257,798
101.	35952H106	FUELCELL ENERGY INC	257,765
102.	49460W208	KINETIC CONCEPTS INC NEW	256,757
103.	62985Q101	NALCO HOLDING COMPANY	256,341

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
104.	382550101	GOODYEAR TIRE & RUBBER CO	254,783
105.	631103108	NASDAQ OMX GROUP INC (THE)	252,758
106.	020813101	ALPHARMA INC-CL A	246,754
107.	26153C103	DREAMWORKS ANIMATION INC CL A	246,058
108.	84265V105	SOUTHERN COPPER CORPORATION	241,658
109.	306137100	FALCONSTOR SOFTWARE INC	241,011
110.	88732J108	TIME WARNER CABLE INC CLASS A	235,565
111.	30231G102	EXXON MOBIL CORP	231,982
112.	48203R104	JUNIPER NETWORKS	231,331
113.	84649R101	SPANSION INC CL A	231,038
114.	401617105	GUESS INC	225,683
115.	686164104	OREXIGEN THERAPEUTICS INC	223,926
116.	35063R100	FOUNDRY NETWORKS INC	221,766
117.	143130102	CARMAX INC	220,997
118.	314211103	FEDERATED INVESTORS INC (PA.) CL B	220,657
119.	88579Y101	3M COMPANY	219,878
120.	369550108	GENERAL DYNAMICS CORP	219,728
121.	099724106	BORG WARNER AUTOMOTIVE INC	217,842
122.	043176106	ARUBA NETWORKS INC	215,355
123.	444903108	HUMAN GENOME SCIENCES INC	212,260
124.	918866104	VALASSIS COMMUNICATIONS INC	211,709
125.	982526105	WM WRIGLEY JR CO	211,090
126.	685564106	ORBITAL SCIENCES CORP	207,393
127.	69840W108	PANERA BREAD CO CL A	205,914
128.	90338S102	***U S GEOTHERMAL INC	205,665
129.	16411R208	CHENIERE ENERGY INC COM	205,394
130.	427866108	HERSHEY COMPANY (THE) FORMERLY HERSHEY FOODS CORP	205,246
131.	04269E107	ARQULE INC	201,166
132.	881451108	TERRESTAR CORPORATION	200,451
133.	91324P102	UNITEDHEALTH GROUP INC	198,845
134.	12541W209	C H ROBINSON WORLDWIDE INC NEW	197,810
135.	806605101	SCHERING PLOUGH CORP	197,266
136.	65440K106	99 CENTS ONLY STORES	196,008
137.	55354G100	MSCI INC CL A	195,524
138.	80007P307	SANDRIDGE ENERGY INC	194,466
139.	670346105	NUCOR CORP	194,187
140.	037411105	APACHE CORP	193,470

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
141.	068306109	BARR PHARMACEUTICALS INC	192,631
142.	029912201	AMERICAN TOWER CORP CL A	191,943
143.	86074Q102	STILLWATER MINING CO	190,093
144.	615369105	MOODYS CORP	185,882
145.	90333E108	USEC INC	185,503
146.	928563402	VMWARE INC CL A	181,568
147.	14965A101	CAVIUM NETWORKS INC	181,271
148.	462846106	IRON MOUNTAIN INC	177,943
149.	412822108	HARLEY DAVIDSON INC	176,088
150.	812350106	SEARS HOLDINGS CORP	175,775
151.	890088107	TOMOTHERAPY INC	174,325
152.	552953101	MGM MIRAGE	173,995
153.	717124101	PHARMACEUTICAL PRODUCT DEVELOPMENT INC	171,756
154.	92826C839	VISA INC CL A COMMON STOCK	171,466
155.	500255104	KOHL'S CORP	170,779
156.	716768106	PETSMART INC	170,711
157.	125269100	CF INDUSTRIES HOLDINGS INC	166,485
158.	750917106	RAMBUS INC	164,467
159.	75281A109	RANGE RESOURCES CORP	163,345
160.	149123101	CATERPILLAR INC	158,806
161.	002896207	ABERCROMBIE & FITCH CO-CL A	157,628
162.	640268108	NEKTAR THERAPEUTICS	154,608
163.	227046109	CROCS INC	154,468
164.	674599105	OCCIDENTAL PETE CORP	153,586
165.	79466L302	SALESFORCE.COM INC	151,990
166.	039380100	ARCH COAL INC	151,839
167.	26874Q100	ENSCO INTERNATIONAL INC	151,461
168.	704549104	PEABODY ENERGY CORPORATION	144,959
169.	22160K105	COSTCO WHOLESALE CORP-NEW	144,589
170.	64126X201	NEUSTAR INC CL A	143,478
171.	911163103	UNITED NATURAL FOODS INC	143,244
172.	255413106	DIVX INC	142,617
173.	09534T508	BLUE COAT SYSTEMS INC	141,638
174.	713409100	THE PEPSI BOTTLING GROUP INC	140,917
175.	N22717107	***CORE LABORATORIES NV	140,671
176.	817315104	SEPRACOR INC	140,249
177.	984332106	YAHOO INC	140,069

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
178.	36238G102	GSI COMMERCE INC	140,000
179.	09062X103	BIOGEN IDEC INC	139,724
180.	584690309	MEDICIS PHARMACEUTICAL CORP CL A NEW	139,157
181.	231021106	CUMMINS INC	137,218
182.	25179M103	DEVON ENERGY CORPORATION NEW	136,197
183.	382410405	GOODRICH PETROLEUM CORP NEW	136,149
184.	928645100	VOLCANO CORP	134,635
185.	743315103	PROGRESSIVE CORP-OHIO	133,254
186.	118440106	BUCKLE INC	131,467
187.	19239Y108	COGENT INC	130,794
188.	071813109	BAXTER INTERNATIONAL INC	129,265
189.	983919101	XILINX INC	126,579
190.	G20045202	***CENTRAL EUROPEAN MEDIA ENTERPRISES LTD-CL A	125,629
191.	023850100	AMERICAN APPAREL INC	125,018
192.	678046103	OILSANDS QUEST INC	120,403
193.	009158106	AIR PRODUCTS & CHEMICALS INC	119,912
194.	36467W109	GAMESTOP CORP NEW CLASS A	119,802
195.	865378103	SULPHCO INC	119,702
196.	26969P108	EAGLE MATERIALS INC	117,730
197.	35914P105	FRONTIER OIL CORP	117,309
198.	580645109	MCGRAW HILL COMPANIES INC	116,130
199.	337738108	FISERV INC	116,008
200.	548661107	LOWES COMPANIES INC	115,994
201.	80517Q100	SAVIENT PHARMACEUTICALS INC	114,610
202.	62914B100	NIC INC	114,014
203.	73172K104	POLYCOM INC	113,434
204.	83088M102	SKYWORKS SOLUTIONS INC	112,691
205.	74153Q102	PRIDE INTERNATIONAL INC DEL	109,235
206.	452526106	IMMUCOR INC	108,158
207.	26928A200	EV3 INC	107,826
208.	278865100	ECOLAB INC	107,529
209.	832110100	SMITH INTERNATIONAL INC	107,189
210.	004498101	ACI WORLDWIDE INC	107,149
211.	422245100	HEALTHWAYS INC	105,336
212.	242309102	DEALERTRACK HLDGS INC	104,031
213.	988498101	YUM BRANDS INC	103,119
214.	806857108	SCHLUMBERGER LTD	102,937

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
215.	00846U101	AGILENT TECHNOLOGIES INC	102,870
216.	00724F101	ADOBE SYSTEMS INC	100,704
217.	023135106	AMAZON.COM INC	100,158
218.	G9456A100	***GOLAR LNG LIMITED COM STK USD1.00	99,644
219.	405217100	HAIN CELESTIAL GROUP INC	97,893
220.	73278L105	POOL CORPORATION	97,619
221.	222816100	COVANCE INC	95,603
222.	742962103	PRIVATEBANCORP INC	95,598
223.	502424104	L-3 COMMUNICATIONS HOLDINGS INC	95,149
224.	835898107	SOTHEBYS	94,709
225.	359523107	FUEL TECH INC	94,446
226.	731068102	POLARIS INDUSTRIES INC	94,369
227.	00163U106	AMAG PHARMACEUTICALS INC	94,086
228.	68389X105	ORACLE CORP	93,990
229.	92240M108	VECTOR GROUP LTD	92,398
230.	751028101	RALCORP HOLDINGS INC NEW	92,131
231.	480838101	JOSEPH A BANK CLOTHIERS INC	91,199
232.	577776107	MAXYGEN INC	90,375
233.	194162103	COLGATE PALMOLIVE CO	90,166
234.	29444U502	EQUINIX INC	88,613
235.	767735103	RISKMETRICS GROUP INC	88,587
236.	206708109	CONCUR TECHNOLOGIES INC	88,216
237.	740189105	PRECISION CASTPARTS CORP	88,070
238.	452521107	IMMERSION CORP	86,984
239.	36159R103	GEO GROUP INC	86,940
240.	50212A106	L 1 IDENTITY SOLUTIONS INC HOLDING COMPANY	84,708
241.	232674507	CYPRESS BIOSCIENCES INC COM PAR \$.02	84,280
242.	466367109	JACK IN THE BOX INC	84,273
243.	969199108	***WILLBROS GROUP INC	83,639
244.	655664100	NORDSTROM INC	82,922
245.	052769106	AUTODESK INC	82,857
246.	317923100	FINISH LINE INC-CL A	81,548
247.	487836108	KELLOGG CO	81,514
248.	501889208	LKQ CORPORATION	80,236
249.	26875P101	EOG RES INC	79,798
250.	885175307	THORATEC CORP NEW	79,687
251.	713448108	PEPSICO INC	79,511

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
252.	539830109	LOCKHEED MARTIN CORP	79,370
253.	461202103	INTUIT INC	79,166
254.	579064106	MCAFEE INC	78,921
255.	64118Q107	NETSUITE INC	77,646
256.	291011104	EMERSON ELECTRIC CO	76,756
257.	393122106	GREEN MOUNTAIN COFFEE ROASTERSINC (FORMERLY GREEN MOUNTAIN COFFEE INC)	76,700
258.	92220P105	VARIAN MEDICAL SYSTEMS INC	76,293
259.	88338T104	THERAVANCE INC	76,152
260.	26168L205	DREW INDUSTRIES INC NEW	76,031
261.	665859104	NORTHERN TRUST CORP	75,999
262.	270321102	EARTHLINK INC	75,170
263.	535555106	LINDSAY CORPORATION	73,455
264.	134429109	CAMPBELL SOUP CO	73,413
265.	773903109	ROCKWELL AUTOMATION INC	72,937
266.	57636Q104	MASTERCARD INC	72,637
267.	075896100	BED BATH & BEYOND INC	72,192
268.	357023100	FREIGHTCAR AMERICA INC	72,107
269.	699462107	PAREXEL INTERNATIONAL CORP	71,811
270.	67072V103	NXSTAGE MEDICAL INC	71,784
271.	189054109	CLOROX CO	70,738
272.	89785X101	TRUEBLUE INC	70,634
273.	406216101	HALLIBURTON CO	70,598
274.	922417100	VEECO INSTRUMENTS INC-DEL	69,117
275.	262037104	DRIL-QUIP INC	68,879
276.	428291108	HEXCEL CORP NEW	68,530
277.	774341101	ROCKWELL COLLINS INC	67,639
278.	947684106	WEBSense INC	66,742
279.	527288104	LEUCADIA NATIONAL CORP	66,502
280.	053015103	AUTOMATIC DATA PROCESSING INC	66,473
281.	12662P108	CVR ENERGY INC	66,444
282.	296315104	ESCO TECHNOLOGIES INC	66,384
283.	704326107	PAYCHEX INC	65,231
284.	18451C109	CLEAR CHANNEL OUTDOOR HOLDINGSINC CL A	64,754
285.	869362103	***SUTOR TECHNOLOGY GROUP LIM	64,226
286.	83169Y108	SMART BALANCE INC	64,093
287.	721467108	PILGRIMS PRIDE CORP	64,070
288.	595137100	MICROSEMI CORP	63,804

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
289.	395259104	GREENHILL & CO INC	63,044
290.	435758305	HOLLY CORP NEW \$0.01 PAR	62,602
291.	92769R108	VIRGIN MOBILE USA INC CL A	62,480
292.	22765Y104	CROSSTEX ENERGY INC	61,558
293.	302130109	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	60,881
294.	74005P104	PRAXAIR INC	60,399
295.	007865108	AEROPOSTALE	60,028
296.	45784P101	INSULET CORPORATION	58,411
297.	78388J106	SBA COMMUNICATIONS CORP CL A	58,164
298.	384313102	GRAFTECH INTERNATIONAL LTD COM	57,975
299.	04685W103	ATHENAHEALTH INC	57,693
300.	75689M101	RED ROBIN GOURMET BURGERS INC	57,679
301.	29266R108	ENERGIZER HOLDINGS INC	57,619
302.	232572107	CYMER INC	57,411
303.	486587108	KAYDON CORP	57,023
304.	966387102	WHITING PETROLEUM CORPORATION	56,812
305.	212015101	CONTINENTAL RESOURCES INC	56,726
306.	052660107	AUTHENTEC INC	56,653
307.	17306X102	CITI TRENDS INC	56,568
308.	517834107	LAS VEGAS SANDS CORP	56,469
309.	27874N105	ECHELON CORP	55,368
310.	075887109	BECTON DICKINSON & CO	54,712
311.	244199105	DEERE & CO	54,496
312.	747582104	QUALITY SYSTEMS INC	54,424
313.	53071M500	LIBERTY MEDIA CORPORATION SERIES A LIBERTY ENTERTAINMENT	54,363
314.	018772103	ALLIANCE ONE INTERNATIONAL INC	54,144
315.	92846N104	VITAL IMAGES INC	53,980
316.	49427F108	KILROY REALTY CORP	53,935
317.	512815101	LAMAR ADVERTISING CO-CL A	53,865
318.	87651B104	TASER INTERNATIONAL INC	53,838
319.	682189105	ON SEMICONDUCTOR CORP	53,812
320.	151020104	CELGENE CORP	53,609
321.	23282W100	CYTOKINETICS INC	53,068
322.	720279108	PIER 1 IMPORTS INC	52,973
323.	170404305	CHORDIANT SOFTWARE INC	52,802
324.	712714302	PEOPLESUPPORT INC	52,276
325.	043635101	ASCENT SOLAR TECHNOLOGIES INC	52,221

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
326.	115637209	BROWN FORMAN CORP-CL B	52,049
327.	158496109	CHAMPION ENTERPRISES INC	51,987
328.	067383109	C R BARD INC	51,750
329.	343389102	FLOTEK INDUSTRIES INC	50,943
330.	12477X106	CAI INTERNATIONAL INC COM	50,835
331.	419879101	HAWAIIAN HOLDINGS INC	50,528
332.	64125C109	NEUROCRINE BIOSCIENCES INC	50,302
333.	862685104	STRATASYS INC	49,623
334.	404303109	HSN INC DEL	49,529
335.	029429107	AMERICAN SCIENCE & ENGINEERING INC	49,075
336.	031100100	AMETEK INC NEW	48,631
337.	030111108	AMERICAN SUPERCONDUCTOR CORP	47,833
338.	83616T108	SOURCEFIRE INC	47,426
339.	91307C102	UNITED THERAPEUTICS CORP DEL	47,339
340.	12189T104	BURLINGTON NORTHERN SANTA FE CORP	47,236
341.	119848109	BUFFALO WILD WINGS INC	47,230
342.	008252108	AFFILIATED MANAGERS GROUP INC	46,403
343.	354613101	FRANKLIN RESOURCES INC	45,648
344.	40052B108	GTX INC DEL COM	45,080
345.	478160104	JOHNSON & JOHNSON	44,930
346.	25271C102	DIAMOND OFFSHORE DRILLING INC	44,928
347.	08883T200	BIDZ COM INC	44,917
348.	87157D109	SYNAPTICS INC	44,847
349.	19259P300	COINSTAR INC	43,918
350.	156708109	CEPHALON INC	43,611
351.	053332102	AUTOZONE INC	43,493
352.	48242W106	KBR INC	43,411
353.	067511105	BARE ESCENTUALS INC	43,400
354.	028731107	AMERICAN ORIENTAL BIOENGINEERING INC	43,146
355.	76128Y102	RETAIL VENTURES INC	43,100
356.	054303102	AVON PRODUCTS INC	43,089
357.	472147107	JAZZ PHARMACEUTICALS INC	43,022
358.	591018809	METABOLIX INC	42,627
359.	075811109	BECKMAN COULTER INC	42,430
360.	040149106	ARGON ST INC	42,320
361.	98385X106	XTO ENERGY INC	42,027
362.	258598101	DOUBLE-TAKE SOFTWARE INC	41,712

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
363.	256746108	DOLLAR TREE INC	41,538
364.	74144T108	PRICE T ROWE GROUP INC	41,431
365.	824348106	SHERWIN WILLIAMS CO	41,413
366.	577767106	MAXWELL TECHNOLOGIES INC	40,871
367.	532169109	LIFE SCIENCES RESEARCH INC	40,392
368.	880915103	TERRA INDUSTRIES INC	40,058
369.	G3682E127	***FRONTLINE LTD	40,056
370.	26613Q106	DUPONT FABROS TECHNOLOGY INC COMMON STOCK	39,755
371.	98156Q108	WORLD WRESTLING ENTERTAINMENT INC CL A	39,465
372.	707569109	PENN NATIONAL GAMING INC	39,418
373.	30212P105	EXPEDIA INC DEL	38,880
374.	252131107	DEXCOM INC	38,785
375.	820280105	SHAW GROUP INC	38,715
376.	09064X101	BIOMIMETIC THERAPEUTICS INC	38,674
377.	457733103	INSPIRE PHARMACEUTICALS INC	38,472
378.	72346Q104	PINNACLE FINL PARTNERS INC	38,130
379.	374163103	GERON CORP	37,596
380.	701094104	PARKER HANNIFIN CORP	37,416
381.	14067D102	CAPSTONE TURBINE CORP	37,404
382.	401692108	GUIDANCE SOFTWARE INSHR USD 0.00EUR	37,369
383.	913915104	UNIVERSAL TECHNICAL INSTITUTE INC	37,120
384.	403777105	GYMBOREE CORP	37,060
385.	44244K109	HOUSTON WIRE & CABLE CO	36,684
386.	30161Q104	EXELIXIS INC	36,514
387.	233326107	DST SYSTEMS INC-DEL	36,247
388.	598148104	MIDWAY GAMES INC	35,905
389.	015351109	ALEXION PHARMACEUTICALS INC	35,863
390.	45865V100	INTERCONTINENTALEXCHANGE INC	35,451
391.	69344F106	PMC-SIERRA INC	35,381
392.	983134107	WYNN RESORTS LTD	35,157
393.	74975N105	RTI BIOLOGICS INC	34,897
394.	02913V103	AMERICAN PUBLIC EDUCATION INC	34,383
395.	85528P108	STARENT NETWORKS CORP	34,038
396.	863667101	STRYKER CORP	34,006
397.	891906109	TOTAL SYSTEM SERVICES INC	33,462
398.	032654105	ANALOG DEVICES INC	33,388
399.	231561101	CURTISS WRIGHT CORP	33,358

Transferred CUSIPs Associated with Subordinated Entities
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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
400.	83568G104	SONOSITE INC	32,971
401.	848420105	SPHERION CORP	32,925
402.	44930K108	ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A	32,599
403.	292756202	ENERGYSOLUTIONS INC DEPOSITARY SHS REPSTG COM	32,257
404.	671040103	OSI PHARMACEUTICALS INC	32,220
405.	573284106	MARTIN MARIETTA MATERIALS INC	31,280
406.	44934T105	ICX TECHNOLOGIES INC	31,270
407.	431284108	HIGHWOODS PROPERTIES INC	31,270
408.	855030102	STAPLES INC	31,263
409.	45678T201	INFOSPACE INC	31,193
410.	800013104	SANDERSON FARMS INC	31,096
411.	12738T100	CADENCE PHARMACEUTICALS INC	30,905
412.	46120E602	INTUITIVE SURGICAL INC NEW	30,594
413.	90385D107	ULTIMATE SOFTWARE GROUP INC	30,416
414.	185385309	CLEARWIRE CORP CL A	30,385
415.	913483103	UNIVERSAL ELECTRONICS INC	29,729
416.	037604105	APOLLO GROUP INC-CL A	29,645
417.	901166108	TWEEN BRANDS INC	29,397
418.	707882106	PENN VIRGINIA CORP	29,352
419.	808627103	SCIELE PHARMA INC	28,844
420.	458665106	INTERFACE INC-CL A	28,674
421.	902252105	TYLER TECHNOLOGIES INC	28,362
422.	292659109	ENERGY CONVERSION DEVICES INC	28,314
423.	469814107	JACOBS ENGINEERING GROUP INC	28,263
424.	23334L102	DSW INC CL A	28,037
425.	25470M109	DISH NETWORK CORP CL A	27,932
426.	632381208	NATIONAL COAL CORPORATION	27,772
427.	961840105	WET SEAL INC-CL A	27,663
428.	477839104	JOHN BEAN TECHNOLOGIES CORP	27,334
429.	12497T101	CB RICHARD ELLIS GROUP INC	27,017
430.	302051206	EXIDE TECHNOLOGIES NEW	26,689
431.	482423100	KBW INC	26,656
432.	294100102	ENZO BIOCHEM INC	26,560
433.	156782104	CERNER CORP	26,527
434.	315405100	FERRO CORP	26,511
435.	384802104	W W GRAINGER INC	26,315
436.	629519109	NABI BIOPHARMACEUTICALS	26,309

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
437.	559181102	MAGMA DESIGN AUTOMATION INC	26,042
438.	931142103	WAL-MART STORES INC	25,895
439.	12802T101	CAL DIVE INTL INC	25,815
440.	132011107	CAMBREX CORP	25,792
441.	918076100	UTSTARCOM INC	25,248
442.	693718108	PACCAR INC	25,089
443.	92927K102	WABCO HOLDINGS INC	25,031
444.	948626106	WEIGHT WATCHERS INTL INC NEW COM	24,888
445.	15133V208	CENTENNIAL COMMUNICATIONS CORPCL A	24,853
446.	37245X203	GENTEK INC COM NEW	24,720
447.	930059100	WADDELL & REED FINANCIAL INC CL A	24,610
448.	74731Q103	PZENA INVESTMENT MANAGEMENT INC CL A	24,524
449.	454072109	INDEVUS PHARMACEUTICALS INC	24,450
450.	G3921A175	***GLOBAL CROSSING LTD NEW	24,377
451.	140781105	CARBO CERAMICS INC	24,268
452.	353514102	FRANKLIN ELECTRIC CO INC	23,839
453.	169656105	CHIPOTLE MEXICAN GRILL INC CL A	23,745
454.	523234102	LECG CORP	23,616
455.	24869P104	DENNYS CORPORATION	23,529
456.	53261M104	LIMELIGHT NETWORKS INC	23,262
457.	790148100	ST JOE CO	23,107
458.	09247X101	BLACKROCK INC	23,033
459.	018490102	ALLERGAN INC	22,938
460.	26746E103	DYAX CORP	22,602
461.	493308100	KEYNOTE SYS INC	22,589
462.	624756102	MUELLER INDUSTRIES INC	22,428
463.	600544100	HERMAN MILLER INC	22,121
464.	88164L100	TESSERA TECHNOLOGIES INC	22,000
465.	050095108	ATWOOD OCEANICS INC	21,776
466.	243537107	DECKERS OUTDOOR CORP	21,466
467.	879939106	TELETECH HOLDINGS INC	21,330
468.	776696106	ROPER INDUSTRIES INC NEW	21,015
469.	179895107	CLARCOR INC	20,985
470.	61748W108	MORGANS HOTEL GROUP	20,871
471.	563771104	MANNATECH INC	20,604
472.	11133T103	BROADRIDGE FINANCIAL SOLUTIONSINC	20,535
473.	37249T109	GEOGLOBAL RESOURCES INC	20,456

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
474.	16359R103	CHEMED CORPORATION	20,233
475.	574795100	MASIMO CORP	20,149
476.	78463B101	S1 CORP	20,090
477.	63009F105	NANOSPHERE INC	20,000
478.	895919108	TRIDENT MICROSYSTEMS INC	19,813
479.	235851102	DANAHER CORP	19,794
480.	929740108	WABTEC CORP	19,592
481.	206016107	CONCEPTUS INC	19,010
482.	858912108	STERICYCLE INC	18,947
483.	23251P102	CYBERONICS INC	18,891
484.	05348W307	AVANEX CORPORATION NEW	18,356
485.	137801106	CANO PETROLEUM INC	18,234
486.	675232102	OCEANEERING INTERNATIONAL INC	18,128
487.	008073108	AEROVIRONMENT INC	18,083
488.	93317Q105	WALTER INDUSTRIES INC NEW	18,054
489.	75025N102	RADIANT SYSTEMS INC	17,945
490.	741503403	PRICELINE COM INC COM NEW	17,908
491.	12572Q105	CME GROUP INC	17,897
492.	459028106	INTL ASSETS HOLDING CORP	17,799
493.	018606202	ALLIANCE IMAGING INC DEL NEW	17,631
494.	193459302	COLEMAN CABLE INC	17,524
495.	884453101	THOMAS PROPERTIES GROUP INC	17,433
496.	252603105	DIAMOND FOODS INC	17,420
497.	872960109	TNS INC	17,241
498.	58733R102	MERCADOLIBRE INC	17,082
499.	868873100	SURMODICS INC	16,581
500.	874083108	TAL INTERNATIONAL GROUP INC	16,396
501.	35952W103	FUEL SYSTEMS SOLUTIONS INC	16,272
502.	292218104	EMPLOYERS HLDGS INC	16,170
503.	737630103	POTLATCH CORPORATION NEW	16,035
504.	572901106	MARTEK BIOSCIENCES CORP	16,018
505.	14075T107	CARACO PHARMACEUTICAL LABORATORIES LTD	15,937
506.	681936100	OMEGA HEALTHCARE INVESTORS INC	15,819
507.	45167R104	IDEX CORP	15,559
508.	775711104	ROLLINS INC	15,274
509.	57383T103	MARVEL ENTERTAINMENT INC	15,034
510.	52602E102	LENDER PROCESSING SVCS INC	15,010

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
511.	00817Y108	AETNA INC NEW	14,817
512.	530555101	LIBERTY GLOBAL INC CLASS A	14,793
513.	92532F100	VERTEX PHARMACEUTICALS INC	14,674
514.	750077109	RACKABLE SYSTEMS INCSHR USD 0.00EUR	14,585
515.	571903202	MARRIOTT INTERNATIONAL INC NEWCL A	14,573
516.	05334D107	AUXILIUM PHARMACEUTICALS INC	14,552
517.	205768203	COMSTOCK RESOURCES INC NEW	14,482
518.	69333Y108	PF CHANGS CHINA BISTRO INC	14,401
519.	256664103	DOLLAR FINANCIAL CORP	14,375
520.	247850100	DELTIC TIMBER CORP	14,280
521.	16938R103	CHINA FIRE & SEC GROUP INC	14,219
522.	498904200	KNOLL INC	14,102
523.	98952K107	ZHONGPIN INC	13,995
524.	404609109	HACKETT GROUP INC (THE)	13,946
525.	568427108	MARINE PRODUCTS CORP	13,806
526.	46612H402	J CREW GROUP INC COMMON STOCK	13,437
527.	88554D205	3-D SYSTEMS CORP-DEL	13,360
528.	69366A100	PSS WORLD MEDICAL INC 4	13,324
529.	G67743107	***ORIENT EXPRESS HOTELS LTD CL A SHS	13,264
530.	22282E102	COVANTA HOLDING CORPORATION	13,239
531.	127190304	CACI INTERNATIONAL INC-CL A	13,205
532.	784774101	STEC INC	13,186
533.	585055106	MEDTRONIC INC	13,161
534.	651587107	NEWMARKET CORPORATION	12,976
535.	00766T100	AECOM TECHNOLOGY CORPORATION	12,879
536.	007974108	ADVENT SOFTWARE INC	12,800
537.	203372107	COMMSCOPE INC	12,769
538.	78486Q101	SVB FINANCIAL GROUP	12,697
539.	73941U102	POZEN INC	12,585
540.	24802R506	DEMANDTEC INC	12,525
541.	293306106	ENGLOBAL CORPORATION	12,136
542.	98944B108	ZEP INC	12,102
543.	60740F105	MOBILE MINI INC	12,022
544.	898349105	TRUSTCO BANK CORP N Y	11,965
545.	228411104	CROWN MEDIA HLDGS INC CL A	11,757
546.	42210P102	HEADWATERS INC	11,736
547.	378967103	GLOBAL CASH ACCESS HLDGS INC	11,649

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
548.	84760C107	SPECTRANETICS CORP	11,514
549.	89784N104	TRUE RELIGION APPAREL INC	11,502
550.	035290105	ANIXTER INTERNATIONAL INC	11,471
551.	98233Q105	WRIGHT EXPRESS CORP	11,413
552.	617700109	MORNINGSTAR INC	11,407
553.	854532108	STANLEY INC	11,349
554.	88023U101	TEMPUR PEDIC INTERNATIONAL INC	11,238
555.	835460106	SONIC SOLUTIONS	11,193
556.	918194101	VCA ANTECH INC	11,005
557.	470355207	JAMES RIVER COAL CO NEW	10,916
558.	302301106	EZCORP INC-CL A	10,874
559.	68401H104	OPTIMER PHARMACEUTICALS INC	10,842
560.	091935502	BLACKBOARD INC	10,765
561.	532791100	LINCARE HOLDINGS INC	10,733
562.	880345103	TENNANT CO	10,572
563.	30064E109	EXACTECH INC	10,572
564.	00949P108	AIRTRAN HOLDINGS INC	10,561
565.	53217R207	LIFE TIME FITNESS INC	10,508
566.	554382101	MACERICH CO	10,479
567.	543162101	LONGS DRUG STORES CORP	10,411
568.	74762E102	QUANTA SERVICES INC	10,407
569.	749660106	RPC INC	10,323
570.	00762W107	ADVISORY BOARD CO	10,240
571.	375558103	GILEAD SCIENCES INC	10,120
572.	171340102	CHURCH & DWIGHT CO INC	10,063
573.	292764107	ENERNOC INC	10,062
574.	003654100	ABIOMED INC	10,000
575.	43365Y104	HITTITE MICROWAVE CORP	10,000
576.	45841N107	INTERACTIVE BROKERS GROUP INC	9,874
577.	902952100	U S GLOBAL INVESTORS INC-CL A	9,789
578.	55027E102	LUMINEX CORP DEL	9,767
579.	50060P106	KOPPERS HLDGS INC	9,730
580.	45885A300	INTERNAP NETWORK SERVICES CORPORATION	9,424
581.	261608103	DRESSER RAND GROUP INC	9,261
582.	58405U102	MEDCO HEALTH SOLUTIONS INC	9,228
583.	37244C101	GENOMIC HEALTH INC	9,168
584.	29267A203	ENER1 INC NEW	9,146

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
585.	87163F106	SYNIVERSE HOLDINGS INC COM	9,146
586.	50540R409	LABORATORY CORP AMER HLDGS NEW	9,140
587.	073302101	BE AEROSPACE INC	9,035
588.	955306105	WEST PHARMACEUTICAL SVCS INC COM	8,997
589.	894675107	TREE COM INC	8,956
590.	584688105	MEDICINES CO	8,937
591.	482740206	K V PHARMACEUTICAL CO-CL A	8,827
592.	91879Q109	VAIL RESORTS INC	8,779
593.	904311107	UNDER ARMOUR INC CL A	8,759
594.	228903100	CRYOLIFE INC	8,724
595.	827048109	SILGAN HOLDINGS INC	8,712
596.	703395103	PATTERSON COMPANIES INC	8,680
597.	149205106	CATO CORP CL A	8,598
598.	858586100	STEPAN CO	8,501
599.	941848103	WATERS CORP	8,395
600.	29089Q105	EMERGENT BIOSOLUTIONS INC	8,357
601.	00430U103	ACCELRYN INC	8,294
602.	254423106	DINEEQUITY INC	7,973
603.	493732101	KFORCE INC	7,973
604.	217204106	COPART INC	7,887
605.	45166R204	IDENIX PHARMACEUTICALS INC	7,706
606.	109641100	BRINKER INTERNATIONAL INC	7,642
607.	88830R101	TITAN MACHINERY INC	7,511
608.	118759109	BUCYRUS INTERNATIONAL INC	7,433
609.	121208201	BURGER KING HOLDINGS INC	7,403
610.	78464R105	SRA INTERNATIONAL INC CL A	7,296
611.	209034107	CONSOLIDATED COMMUNICATIONS HLDGS INC	7,206
612.	237194105	DARDEN RESTAURANTS INC	7,193
613.	465741106	ITRON INC	7,092
614.	457461200	INLAND REAL ESTATE CORP NEW	7,008
615.	247916208	DENBURY RESOURCES INC NEW HOLDING COMPANY	7,003
616.	690768403	OWENS ILLINOIS INC NEW	6,685
617.	03152W109	AMICUS THERAPEUTICS INC	6,656
618.	48880L107	KENDLE INTERNATIONAL INC	6,555
619.	481165108	JOY GLOBAL INC	6,551
620.	193068103	COLDWATER CREEK INC	6,522
621.	721283109	PIKE ELEC CORP	6,457

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
622.	03820C105	APPLIED INDUSTRIAL TECHNOLOGIES INC	6,314
623.	038149100	APPLIED BIOSYSTEMS INC	6,286
624.	522015106	LEARNING TREE INTERNATIONAL INC	6,224
625.	254543101	DIODES INC	6,217
626.	968223206	JOHN WILEY & SONS INC-CL A	6,207
627.	482480100	KLA-TENCOR CORP	6,147
628.	705560100	PEETS COFFEE & TEA INC	6,129
629.	238113104	DATASCOPE CORP	6,040
630.	345203202	FORCE PROTECTION INC NEW	6,000
631.	60877T100	MOMENTA PHARMACEUTICALS INC	5,980
632.	229678107	CUBIST PHARMACEUTICALS INC	5,968
633.	46114T508	INTERWOVEN INC NEW	5,930
634.	16937S102	CHINA ARCHITECTURAL ENGINEERING INC	5,911
635.	239359102	DAWSON GEOPHYSICAL CO	5,909
636.	514606102	LANCE INC	5,859
637.	690370101	OVERSTOCK.COM INC DEL	5,839
638.	853626109	STANDARD MICROSYSTEMS CORP	5,776
639.	59518V102	MICRUS ENDOVASCULAR CORPORATION	5,772
640.	004934105	ACTEL CORP	5,663
641.	501242101	KULICKE & SOFFA INDUSTRIES INC	5,607
642.	16942J105	CHINA SECURITY & SURVEILLANCE TECHNOLOGY INC	5,543
643.	635017106	NATIONAL BEVERAGE CORP	5,495
644.	14159L103	CARDIONET INC	5,479
645.	85517P101	STAR SCIENTIFIC INC COM	5,464
646.	37940X102	GLOBAL PAYMENTS INC	5,416
647.	06985P100	BASIC ENERGY SERVICES INC NEW	5,302
648.	68827R108	OSIRIS THERAPEUTICS INC	5,144
649.	030506109	AMERICAN WOODMARK CORP	5,041
650.	927912105	VISION SCIENCES INC-DEL	4,923
651.	04543P100	ASSET ACCEPTANCE CAPITAL CORP	4,910
652.	37243V100	GENOPTIX INC	4,902
653.	740065107	PRE-PAID LEGAL SERVICES INC	4,834
654.	69373H106	PACER INTERNATIONAL INC TENN	4,803
655.	248019101	DELUXE CORP	4,767
656.	65411N105	NIGHTHAWK RADIOLOGY HOLDINGS INC	4,711
657.	38500T101	***GRAN TIERRA ENERGY INC	4,708
658.	44980X109	IPG PHOTONICS CORP	4,661

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
659.	63935N107	NAVIGANT CONSULTING INC	4,658
660.	007094105	ADMINISTAFF INC	4,637
661.	032657207	ANALOGIC CORP NEW	4,575
662.	564563104	MANTECH INTERNATIONAL CORP CL A	4,527
663.	513847103	LANCASTER COLONY CORP	4,512
664.	483548103	KAMAN CORP	4,373
665.	830566105	SKECHERS USA INC CL A	4,292
666.	210313102	CONSTANT CONTACT INC	4,264
667.	759916109	REPLIGEN CORP	4,170
668.	790849103	ST JUDE MEDICAL INC	4,089
669.	00724X102	ADOLOR CORP	4,073
670.	168615102	CHICOS FAS INC	4,000
671.	056525108	BADGER METER INC	3,991
672.	550021109	LULULEMON ATHLETICA INC	3,963
673.	415864107	HARSCO CORP	3,943
674.	98235T107	WRIGHT MEDICAL GROUP INC	3,862
675.	91359E105	UNIVERSAL HEALTH REALTY INCOME TRUST-SBI	3,836
676.	67423R108	OBAGI MEDICAL PRODUCTS INC	3,756
677.	537008104	LITTELFUSE INC	3,739
678.	227483104	CROSS COUNTRY HEALTHCARE INC	3,688
679.	20451N101	COMPASS MINERALS INTL INC	3,668
680.	705573103	PEGASYSTEMS INC	3,593
681.	293712105	ENTERPRISE FINANCIAL SERVICES CORP	3,525
682.	G81075106	***SHIP FINANCE INTERNATIONAL LIMITED	3,500
683.	86837X105	SUPERIOR WELL SVCS INC	3,455
684.	67020Q107	NTELOS HOLDINGS CORP	3,445
685.	032159105	AMREP CORP	3,438
686.	00739W107	ADVANCE AMER CASH ADVANCE CTRS INC	3,369
687.	012423109	ALBANY MOLECULAR RESEARCH INC	3,345
688.	004225108	ACADIA PHARMACEUTICALS INC	3,342
689.	41145W109	HARBIN ELECTRIC INC	3,332
690.	922206107	VARIAN INC	3,259
691.	521050104	LAYNE CHRISTENSEN CO	3,223
692.	64110L106	NETFLIX COM INC	3,088
693.	785060104	S Y BANCORP INC	3,023
694.	44925C103	ICF INTL INC	2,991
695.	194014106	COLFAX CORPORATION	2,942

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
696.	443320106	HUB GROUP INC-CL A	2,904
697.	981419104	WORLD ACCEPTANCE CORP-S.C.	2,858
698.	67020Y100	NUANCE COMMUNICATIONS INC	2,857
699.	577933104	MAXIMUS INC	2,838
700.	740585104	PREMIERE GLOBAL SERVICES INC	2,715
701.	852857200	STAMPS.COM INC	2,559
702.	716748108	PETROQUEST ENERGY INC	2,522
703.	05541T101	BGC PARTNERS INC CL A	2,514
704.	88162G103	TETRA TECH INC NEW	2,421
705.	860630102	STIFEL FINANCIAL CORP	2,399
706.	928566108	VNUS MEDICAL TECHNOLOGIES INC	2,247
707.	717148100	PHARMANET DEVELOPMENT GROUP INC	2,237
708.	40431N104	HSW INTERNATIONAL INC	2,211
709.	46626E205	J2 GLOBAL COMMUNICATIONS INC COM NEW	1,979
710.	918914102	VALENCE TECHNOLOGY INC	1,927
711.	29084Q100	EMCOR GROUP INC	1,922
712.	518415104	LATTICE SEMICONDUCTOR CORP 4	1,898
713.	490057106	KENSEY NASH CORP	1,881
714.	147448104	CASELLA WASTE SYSTEMS INC-CL A	1,710
715.	959802109	WESTERN UNION CO	1,579
716.	553530106	MSC INDUSTRIAL DIRECT CO INC CL A	1,550
717.	004446100	ACETO CORP N/C FR ACETO CHEMICAL CO INC	1,540
718.	863236105	STRAYER EDUCATION INC	1,535
719.	395150105	GREENFIELD ONLINE INC	1,527
720.	25659T107	DOLBY LABORATORIES INC CL A	1,482
721.	084423102	BERKLEY W R CORPORATION	1,480
722.	109696104	BRINK'S COMPANY	1,446
723.	003830106	ABRAXAS PETROLEUM CORP	1,381
724.	346233109	FORESTAR REAL ESTATE GROUP INC	1,367
725.	74727D108	QAD INC	1,313
726.	529898108	LIBBEY INC	1,290
727.	45168D104	IDEXX LABORATORIES CORP	1,272
728.	346375108	FORMFACTOR INC	1,250
729.	834445405	SOMANETICS CORP NEW	1,248
730.	98975W104	ZOLTEK COMPANIES INC	1,231
731.	12561E105	CKE RESTAURANTS INC	1,174
732.	40637H109	HALOZYME THERAPEUTICS INC	1,173

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#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
733.	592688105	METTLER-TOLEDO INTERNATIONAL INC	1,169
734.	01741R102	ALLEGHENY TECHNOLOGIES INC	1,150
735.	94770V102	WEBMD HEALTH CORP CLASS A	1,122
736.	11133V108	BROADPOINT SECURITIES GROUP INC	1,110
737.	371559105	GENESEE & WYOMING INC-CL A	1,009
738.	92886T201	VONAGE HOLDINGS CORP	979
739.	361438104	GAMCO INVESTORS INC	974
740.	043136100	ARTHROCARE CORP	960
741.	125071100	CDI CORP	930
742.	739128106	POWELL INDUSTRIES INC	917
743.	609027107	MONARCH CASINO & RESORT INC	898
744.	90328M107	USANA HEALTH SCIENCES INC	820
745.	50575Q102	LADENBURG THALMANN FINL SVCS	788
746.	404251100	HNI CORPORATION	750
747.	039762109	ARDEN GROUP INC-CL A	750
748.	25264R207	DIAMOND HILL INVESTMENT GROUP INC NEW	689
749.	30214U102	EXPONENT INC	672
750.	31308T100	FCSTONE GROUP INC	643
751.	437306103	HOME PROPERTIES INC FORMERLY HOME PROPERTIES OF NEW YORK INC	614
752.	12562M106	CKX INC	551
753.	420877201	HAYNES INTERNATIONAL INC NEW	498
754.	197779101	COLUMBIA LABORATORIES INC	465
755.	941053100	WASTE CONNECTIONS INC	455
756.	125137109	CEC ENTERTAINMENT INC	450
757.	90653P105	UNION DRILLING INC	428
758.	45253H101	IMMUNOGEN INC	421
759.	515098101	LANDSTAR SYSTEMS INC	395
760.	526107107	LENNOX INTL INC	372
761.	747316107	QUAKER CHEMICAL CORP	358
762.	427398102	HERLEY INDUSTRIES INC	348
763.	75968L105	RENAISSANCE LEARNING INC	329
764.	772739207	ROCK-TENN CO-CL A	308
765.	82966C103	SIRONA DENTAL SYSTEMS INC	299
766.	665531109	NORTHERN OIL & GAS INC	190
767.	637372103	NATIONAL RESEARCH CORP	176
768.	237502109	DARWIN PROFESSIONAL UNDERWRITERS INC	122
769.	73179V103	POLYPORE INTERNATIONAL INC	118

Transferred CUSIPs Associated with Subordinated Entities
September 12, 2008

#	CUSIP (1) (Linked to LOTC)	Product Description	Par Amount per Securities Lists (2)
770.	549764108	LUFKIN INDUSTRIES INC	117
771.	911922102	UNITED STATES LIME & MINERALS INC	101
772.	778296103	ROSS STORES INC	91
773.	001031103	AEP INDUSTRIES INC	90
774.	00383Y102	ABRAXIS BIOSCIENCE INC NEW	62
775.	128246105	CALAVO GROWERS INC	58
776.	054615109	AXSYS TECHNOLOGIES INC	38
777.	98411C100	XENOPORT INC	37
778.	00509L703	ACURA PHARMACEUTICALS INC NEW	37
Par Amount for CUSIPs Linked in GFS to LOTC and Other Non-Debtor Entities – Schedules A & B			\$125,895,035
Total Par Amount for CUSIPs Linked in GFS to LOTC			\$125,895,035

Source:

(1) Extracted from GFS "Positions Group" data set, dated September 12, 2008 (Net Asset Position only).

(2) Par values for transferred securities were obtained from the following documents: (i) LBEX-AM 007527, (ii) LBEX-AM 008114, (iii) BCI-EX-00077244 to BCI-EX-00077270.

APPENDIX 31: CUSIPS ASSOCIATED WITH LBHI AFFILIATES NOT DELIVERED TO LBI IN A FINANCING TRADE

This Appendix 31 was prepared by Duff & Phelps and identifies the par values of the CUSIPs that were associated with LBHI Affiliates but that were not delivered to LBI in connection with a financing trade, as discussed in Section III.C.3.a.2.c.ii of the Report.

93 CUSIPs with No Data in GFS Financing Module
Subset of Population of 2,136 Transferred CUSIPs Linked to Multiple Debtor and Non-Debtor Entities from September 12, 2008 GFS Data Set

#	CUSIP	Product Description	Debtor Entities (1)			Non-Debtor Entities (1)		Par Amount per GFS (1)	Par Amount per Securities Lists (2)
			LBSF	LBCS	LOTC	LBI	Other Non-Debtor Entities		
1.	52522M259	AMERICAN TECHNOLOGY CORP-DEL	\$ -	\$ -	\$ -	\$ -	\$ 24,727,529	\$ 24,727,529	\$ 24,727,529
2.	52522M226	ASPEN TECHNOLOGY INC	-	-	-	-	24,598,439	24,598,439	24,598,439
3.	52520L592	WORLDCOM INC-GA NEW WORLDCOM GROUP COM	-	-	-	(15,000,000)	30,000,000	15,000,000	15,000,000
4.	52520L816	MEDICAL STAFFING NETWORK HOLDINGS INC	-	-	-	96,226	15,000,000	15,096,226	15,000,000
5.	52520L402	VISION SCIENCES INC-DEL	-	-	-	-	7,450,326	7,450,326	7,450,326
6.	52520L162	***WTS LB LUX EQ FIN SA INDIANLOW EX PRICE WT ON CANARA BANK144A 1/27/12-EXP	-	-	-	-	5,059,044	5,059,044	5,059,044
7.	52520L253	WTS LBEF SA INDIAN LOW EX PRICE WT IDEA CELLULAR LTD (NIDEA IN) 3/26/2012 EXP	-	-	-	-	4,939,861	4,939,861	4,939,861
8.	52522M572	NATURAL RESOURCE PARTNERS L F	-	-	-	-	4,680,000	4,680,000	2,500,000
9.	743263AA3	FREMONT GENERAL CORPORATION	(3,600)	-	-	2,074,823	-	2,071,223	2,071,223
10.	52520L337	SIMON PROPERTY GROUP INC 6% SERIES I CONVERTIBLE PERPETUALPREFERRED STOCK	-	-	-	-	1,000,000	1,000,000	1,000,000
11.	52520L535	LEHMAN BROS HOLDINGS INC SPX RET ENHANCED NTS DUE 04/30/2009 PFD	-	-	-	-	1,701,238	1,701,238	630,338
12.	98157D106	ONCOGENEX PHARMACEUTICALS INC	191	-	-	477,310	-	477,501	478,321
13.	591689104	AAIPHARMA INC	964	-	-	329,241	-	330,205	330,205
14.	63900P103	RADIO ONE INC CL A	12	-	-	(100)	51	(37)	312,705
15.	456615103	AMERICAN HOME MORTGAGE INVESTMENT CORP	2,264	-	-	3,442	-	5,706	306,372
16.	118230101	***WTS LEHMAN BROS EQ FINANCE SA NPWGRI IN 144A LOW EX PR WRNTS EXP 10/16/2012	900	-	-	-	(100,000)	(99,100)	282,231
17.	09746Y105	LEHMAN BROS HLDGS INC BUFFERED PRIN AT RISK NT ON OF INDICES DUE 04/30/2010	(17,932)	-	-	388,542	(97,100)	273,510	270,437
18.	52522L137	BROADPOINT SECURITIES GROUP INC	248,875	-	-	(118,000)	118,000	248,875	248,875
19.	00252W104	***STORA ENSO CORP SPONSORED ADR REPSTG SER R SHS	500	-	-	254,108	-	254,608	247,908
20.	52520W556	LEHMAN BANK MAR 06 ELCD ELCD ON BASKET OF INDICES 107% MIN REDEMPTION MAR11-MAT R/MD0000 03/31/2011	-	-	-	150,140	93,820	243,960	243,960
21.	86764L108	ACURA PHARMACEUTICALS INC NEW	800	-	-	100	187	1,087	241,346
22.	73935X500	***E ON AG SPONSORED ADR	90,000	-	-	292,590	-	382,590	222,764
23.	52520W515	ENER1 INC NEW	-	-	-	124,330	74,033	198,363	198,363
24.	464287168	LEHMAN BROS HOLDINGS SPX RET OPT SECS DUE 8/31/2009	129,800	-	-	16,100	-	145,900	129,800
25.	52522L806	THERAGENICS CORP	(50,000)	-	-	179,260	-	129,260	129,260
26.	014485106	WTS SIRIUS SATELLITE RADIO INC144A	5	-	-	(2,911)	428	(2,478)	126,545
27.	52522L335	AMES NATIONAL CORP COM	1,200	-	-	121,124	-	122,324	122,324
28.	52520W358	WESCO FINANCIAL CORP	-	-	-	48,700	64,215	112,915	112,915
29.	52522L186	VERSO PAPER CORP	-	-	-	-	-	-	96,830
30.	52522L574	***WTS LEHMAN BROS EQUITY FIN SA SICHUAN SWELLFUN CH LOW EX PR WRNT DUE 7/16/2012	(80,000)	-	-	160,436	-	80,436	80,436
31.	52522L889	FRONTIER AIRLINES HOLDINGS INC	-	-	-	52,980	23,720	76,700	76,700
32.	52522L657	ARDEN GROUP INC-CL A	(80,000)	-	-	144,400	-	64,400	64,400
33.	869362103	SUNOCO LOGISTICS PARTNERS LP COM UNITS	(2,479)	-	20	(1,092)	(19,033)	(22,584)	64,226
34.	82966U129	***BG GROUP PLC ADR FINAL INSTALLMENT NEW	-	-	-	60,450	48,250	108,700	60,450
35.	43738R109	WTS LEHMAN BROS HLDGS INC BUFFERED PRIN NT ON BASKET OF SPX, SXSE, NXY	(5,700)	-	-	60,200	-	54,500	60,200
36.	01877R108	***WTS LEHMAN BROTHERS LUX SA CALL WTS ON ONGC 144A	(34)	-	-	69	(6)	29	57,944
37.	52522L491	NATIONAL WESTERN LIFE INS CO CL A	(50,000)	-	-	105,078	-	55,078	55,078
38.	464288778	***WTS LEHMAN BROS EQUITY FIN SA ICEM IN INDIAN LOW EX PR WRNT DUE 7/3/2012	(360,000)	-	-	418,370	(13,100)	45,270	41,210
39.	983024AD2	IMPAX LABORATORIES INC	19,000,000	-	-	(34,817,000)	(2,554,000)	(18,371,000)	31,000
40.	52520W564	BERKSHIRE HATHAWAY INC-DEL CL A	-	-	-	352,927	188,600	541,527	30,000
41.	G7496G103	LB BANK DEC 06 ELCD ON A BASKET OF INDICES (NKY, SX5E, SMI, UKX) 12/28/2011 R/MD0000 12/28/2011	13,792	-	(236)	175,642	-	189,198	29,018
42.	591596135	NORTHERN OIL & GAS INC	-	-	-	21,955	79,150	101,105	21,955
43.	52522L384	HATTERAS FINANCIAL CORP	(80,000)	-	-	99,800	-	19,800	19,800
44.	05348W307	***WTS LEHMAN BROS EQ FIN SA LOW PRC WTS ON INDIAN OIL CORPLTD	(4,830)	-	65	(2,619)	(12,760)	(20,144)	18,356
45.	52519H3P0	CLARENT CORP	-	-	-	282,000	1,376,000	1,658,000	18,000
46.	00685R870	LEHMAN BROTHERS HOLD CNVBND#RIC1 ZEROCPN31Dec09 MT	73,000	-	-	-	(30,000)	43,000	17,401
47.	05480L101	BROWN FORMAN CORP-CL A	-	-	-	15,010	(54,000)	(38,990)	15,010
48.	45254P102	IMPAC MORTGAGE HOLDINGS INC	(21,033)	-	-	(2,482)	18,879	(4,636)	14,362
49.	912325305	LEHMAN BROTHERS HOLDINGS INC BUFFERED PRINCIPAL AT RISK NT ON A BASKET OF INDICES PFD	-	-	-	9,630	(67,500)	(57,870)	9,630
50.	29267A203	WTS METRICOM INC EXP 2/15/2010	(12,900)	-	174	(55,872)	(13,900)	(82,498)	9,146
51.	52521ECH1	BROOKLYN FEDERAL BANCORP INC	-	-	-	615,000	521,000	1,136,000	9,000
52.	16937S102	***TELECOM ITALIA S P A NEW SPONSORED ADR REPSTG 10 SVGS SHS	(6,685)	-	90	(5,306)	(11,330)	(23,231)	5,911
53.	14159L103	LEHMAN BROTHERS HOLDINGS INC 100% PRINCIPAL PROTECTION NOTEON BASKET OF INDICES PFD	(1,976)	-	22	672	(4,600)	(5,882)	5,479
54.	927912105	FIRST SOUTH BANCORP INC V A	(6,044)	-	81	(1,513)	(15,100)	(22,576)	4,923
55.	86210M106	CYCLELOGIC INC	(800)	-	-	(80)	(1,880)	(1,000)	4,760
56.	87927Y201	***AIR FRANCE-KLM SPONSORED ADR	(7,800)	-	-	-	(24)	(7,824)	4,609

93 CUSIPs with No Data in GFS Financing Module
Subset of Population of 2,136 Transferred CUSIPs Linked to Multiple Debtor and Non-Debtor Entities from September 12, 2008 GFS Data Set

#	CUSIP	Product Description	Debtor Entities (1)			Non-Debtor Entities (1)		Par Amount per GFS (1)	Par Amount per Securities Lists (2)
			LBSF	LBCS	LOTC	LBI	Other Non-Debtor Entities		
57.	357288109	LEHMAN BANK ELCD ON BASKET OF INDICES AUG-2011 MAT 8% R/MD0000 08/31/2011	76,108	-	-	4,178	500	80,786	4,078
58.	02660R107	LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 BSkt	(1,400)	-	-	8,652	-	7,252	3,552
59.	52521EEH9	AVANEX CORPORATION NEW	-	-	-	970,000	654,000	1,624,000	3,000
60.	68230A106	PROGRESS ENERGY INC CONTINGENT VALUE OBLIGATION R/MD 03/15/2007	(2,317)	-	-	2,297	20,068	20,048	2,398
61.	180461105	NATIONAL RESEARCH CORP	(1,300)	-	-	3,500	-	2,200	2,200
62.	003830106	BUCKEYE PARTNERS LP UNITS LTD PARTNERSHIP INT	(16,751)	-	203	(9,941)	(36,630)	(63,119)	1,381
63.	11133V108	CARDIONET INC	(9,246)	-	20	(3,598)	(21,800)	(34,624)	1,110
64.	33646W100	ABRAXAS PETROLEUM CORP	(4,045)	-	-	(1,710)	(7,323)	(13,078)	1,096
65.	045327103	ISHARES TR DOW JONES US REGIONAL BKS INDEX FD	(35,892)	-	-	203,104	(1,498)	165,714	1,000
66.	039762109	WYETH CONV NOTE R/MD 2.62125 01/15/2024	(305)	-	5	(185)	(888)	(1,373)	750
67.	41902R103	ADELPHIA RECOVERY TRUST CVV SER ACC-7 INT	(4,665)	-	-	(1,687)	(10,169)	(16,521)	620
68.	883375107	WTS LEHMAN BROS HOLDINGS INC SX5E PERF SEC W CONTINGENT PRODUCE 9/31/2012	-	-	-	(3,169)	-	(3,169)	594
69.	464287440	***WTS LB (LUX) EQUITY FIN SA CHINA LOW EX PRICE WT ON 144A ANHUI	-	-	-	(90,863)	(10,792)	(101,655)	525
70.	115637100	HOMEBANC CORP GA	491	-	-	(41)	(51)	399	440
71.	638522102	ISHARES TR DOW JONES SEL DIVID INDEX FD	(988)	-	-	(354)	(1,886)	(3,228)	400
72.	524935129	WTS LEHMAN BROS HLDGS INC PRINCIPAL PROT N NT LKD TO BASKET OF INDICES	-	388	-	-	-	388	388
73.	92531L108	***RENAISSANCE HOLDINGS LTD	(5,699)	-	-	(2,053)	(12,600)	(20,352)	225
74.	665531109	LEHMAN BROS HLDGS INC BULL AUTOCALL NTS ON S5FINL DUE 08/10/2009	(5,621)	-	103	(4,203)	(22,600)	(32,321)	190
75.	637372103	VITESSE SEMICONDUCTOR CORP	(493)	-	6	(236)	(1,500)	(2,223)	176
76.	359059102	ALESCO FINANCIAL INC	10,857	-	-	(1,330)	-	9,527	158
77.	828806802	WTS LEHMAN BROS HLDGS INC SPX RET OPT SECS DUE 9/30/2009	59,300	-	-	165	-	59,465	140
78.	009119108	BOISE INC	(1,700)	-	-	-	(2)	(1,702)	98
79.	58463F104	CITIZENS & NORTHERN CORP	(90)	-	-	(249)	-	(339)	95
80.	055434203	INERGY L P UNIT LTD PARTNERSHIP INT	5,900	-	-	202	-	6,102	82
81.	140501107	ISHARES TRUST 7-10 YR TREAS BOND FUND	(1,404)	-	-	(3,479)	(2,799)	(7,682)	66
82.	75040P108	AZTEC TECHNOLOGY PARTNERS INC	(500)	-	-	(134)	-	(634)	66
83.	031001100	ALLIANCE RESOURCE PARTNERS L P UNIT LTD PARTNER INT	(3,236)	-	-	(855)	(5,800)	(9,891)	54
84.	00509L703	POWERSHARES EXCHANGE-TRADED FD WILDER HILL CLEAN ENERGY	(2,929)	-	39	(1,084)	(7,287)	(11,261)	37
85.	23254B100	CHINA ARCHITECTURAL ENGINEERING INC	(2)	-	-	33	-	31	32
86.	172922106	METROMEDIA FIBER NETWORK INC CL A	(4,513)	-	-	(1,506)	(10,100)	(16,119)	29
87.	084670108	***WTS LB EF INDIAN LOW EX PX WT ON ROLTA INDIA 144A 2/27/2012-	-	-	-	-	-	-	28
88.	114039100	WTS LEHMAN BROS HLDGS INC RETURN OPTIMIZATION SECS ON SPX DUE 06/30/2009	(1,704)	-	-	(449)	(3,000)	(5,153)	14
89.	268780103	CAPITAL SOUTHWEST CORP	11,000	-	-	9	3	11,012	12
90.	45256B101	U S OFFICE PRODUCTS CO (NEW)	100	-	-	9	6,221	6,330	9
91.	928497106	***WTS LEHMAN BROS EQ FINANCE SA RW	(16)	-	-	(77)	-	(93)	7
92.	030145205	***SUTOR TECHNOLOGY GROUP LIM	37,700	-	-	(2,096)	-	35,604	4
93.	950817106	LEHMAN BROS HOLDINGS INC S5FINL RET OPTIMIZATION NTS DUE 04/30/2008 PFD	14	-	(5)	7	(8)	8	1
Grand Total			\$ 18,867,144	\$ 388	\$ 587	\$ (41,813,463)	\$ 119,293,376	\$ 96,348,032	\$ 107,931,980

Notes:

- (1) Extracted from GFS "Positions Group" data set dated September 12, 2008. Amounts presented are par values associated with net long and net short positions for CUSIPs linked to the respective Lehman entities.
(2) Par values for transferred securities were obtained from the following documents: (i) LBEX-AM 007527, (ii) LBEX-AM 008114, (iii) BCI-EX-00077244 to BCI-EX-00077270.

APPENDIX 32: SEPTEMBER 19, 2008 GFS DATASET

This Appendix 32 was prepared by Duff & Phelps and identifies the par values of the CUSIPs that were included in the September 19, 2008 GFS dataset, as discussed in Section III.C.3.a.2.d.i of the Report.

52 CUSIPs Located in September 19, 2008 GFS Data Set”
Subset of Population of 817 Transferred CUSIPs "Missing" from September 12, 2008 GFS Data Set

#	CUSIP	Product Description	CUSIP Par Amount per Securities Lists (1)
CUSIP Linked to LBSF, LOTC and Non-Debtor Entities			
1.	759351406	REINSURANCE GROUP OF AMERICA INCORPORATED CLASS A	\$95,554
CUSIP not Linked to an LBHI Affiliate			
2.	57582PJQ4	MASSACHUSETTS ST FLTG-CONS G/OLN-SER A-BHAC-CR R/MD 2.495 05/01/2037	75,000,000
3.	3128X6L20	FREDDIE MAC	50,000,000
4.	61213ECH5	MONTANA ST HLTH FAC AU HSP FACRV SPL LINKED SAVRS&RIBS R/MD 6.514 03/08/2016	22,400,000
5.	239427AG2	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.65%-REF -A- ETM R/MD0000 10/01/2022	20,010,000
6.	64986MUV5	NEW YORK ST HSG FIN AGY REV 1500 LEX AVE-A-RMK 4/15/04	14,125,000
7.	2254C0TC1	CREDIT SUISSE/NEW YORK NY 5.000% 20130515 SERIES# MTN	14,100,000
8.	700404AA4	PARK CTR CMNTY DEV AUTH VA 2007-A AFTER 4/15/09 CPN 1.863THEN CPN 6.0 AFTER 4/15/14 R/MD 6.00 04/15/2047	12,350,000
9.	917436CZ8	UTAH HSG CORP SINGLE FAMILY MTG REV SER G-2 CL I R/MD 5.50 01/01/2034	11,970,000
10.	478271FE4	JOHNSON CITY TENN HEALTH & EDLFACS BRD ESCROWED-SER 2000 B-RFDG & IMPT-JOHNSON CITY MEDR/MD 6.75 07/01/2016	10,830,000
11.	239427AH0	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.65%-REF -B- ETM R/MD0000 10/01/2022	10,000,000
12.	91754RLP0	UTAH ST BRD REGENTS VAR BDS 200 6B L/C DEPFA R/MD 9.00 08/01/2031	6,400,000
13.	841513LJ1	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 5.30 10/01/2035	3,215,149
14.	31415RYA6	FNMA SF 30 YEAR	3,094,513
15.	646107Y22	NEW JERSEY ST HSG & MTG FIN AGY MULTI SER F R/MD 4.75 11/01/2010	2,885,000
16.	31415LLQ8	FNMA SF 30 YEAR	2,059,140
17.	841513LU6	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 5.45 10/01/2035	2,025,809
18.	31415SQQ8	FNMA SF 30 YEAR	1,826,067
19.	841513LF9	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 6.02 10/01/2035	1,487,831
20.	841513LK8	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 5.85 10/01/2035	1,300,594
21.	649659GK9	NEW YORK CITY G/O ADJ-SUBSER B-3 DAILY FLTR MNTHLY PAY R/MD 9.00 08/15/2018	1,275,000
22.	841513LG7	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 5.82 10/01/2035	1,273,337
23.	31415U5J2	FNMA SF 30 YEAR	1,248,361
24.	841513LN2	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 5.69 10/01/2035	1,205,453
25.	841513LH5	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 5.72 10/01/2035	1,189,596
26.	841513LT9	SOUTHEAST TEX HSG FIN CORP MTG BKD SECS PG SER B R/MD 5.50 10/01/2035	1,164,537
27.	841513LP7	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 5.65 10/01/2035	1,154,219
28.	31415PBL1	FNMA SF 30 YEAR	1,114,674
29.	31414SQE6	FNMA SF 30 YEAR	1,053,410
30.	841513LL6	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 6.00 10/01/2035	1,022,099
31.	914438CG9	UNIV OF MASSACHUSETTS BLDG AUTH FACS REV BND SER2008-A	1,000,000
32.	841513LD4	SOUTHEAST TEX HSG FIN CORP SINGLE FAMILY MTG BKD SECS PROG-SER B R/MD 6.095 10/01/2035	933,310
33.	31371NJ89	FNMA 15 YEAR	818,582
34.	31411E4V6	FNMA SF 30 YEAR	769,000

52 CUSIPs Located in September 19, 2008 GFS Data Set”
Subset of Population of 817 Transferred CUSIPs "Missing" from September 12, 2008 GFS Data Set

#	CUSIP	Product Description					CUSIP Par Amount per Securities Lists (1)
35.	841513LC6	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	PROG-SER B	R/MD	6.295	744,603
		10/01/2035					
36.	841513LA0	SOUTHEAST TEX HSG FIN CORP	SINGLE FAMILY MTG BKD SECS	PROG-SER B	R/MD	6.45	743,394
		10/01/2035					
37.	31415TF70	FNMA SF 30 YEAR					525,060
38.	746189GJ2	PURDUE UNIV IND UNIV REVS	STUDENT FACS SYS-SER A				350,000
39.	232806AK5	CYPRESS SEMICONDUCTOR CORP SR NT CV 09		R/MD	1.00	09/15/2009	289,000
40.	31409GN28	FNMA SF 30 YEAR					283,542
41.	31414QN29	FNMA SF 30 YEAR					200,000
42.	31412TNU3	FNMA SF 30 YEAR					184,506
43.	3128MJGA2	GOLD PC 30 YEAR - FHLMC					170,557
44.	31412WFJ0	FNMA 15 YEAR					93,423
45.	31413KR60	FNMA SF 30 YEAR					89,781
46.	22942MAA4	CSMC 2006-8 1A1	CREDIT SUISSE MORTGAGE CAPITAL				25,000
47.	12669EW85	CWHL 2003-J8 2A1	COUNTRYWIDE HOME LOANS				25,000
48.	865625206	***SUMITOMO TRUST & BANKING COLTD SPONSORED ADR					4,062
49.	36186C509	GMAC LLC	7.375% NOTES DUE 12/16/2044				507
50.	464285105	ISHARES COMEX GOLD TR	ISHARES				245
51.	22938P105	CRYSTAL PROPERTIES HOLDINGS					2
52.	761525609	REVLON INC	CL A NEW				1
Grand Total							\$284,124,918

Source:

(1) Par values were obtained from the following documents: (i) LBEX-AM 007527, (ii) LBEX-AM 008114, (iii) BCI-EX-00077244 to BCI-EX-00077270.

APPENDIX 33: SUMMARY BALANCE SHEETS OF LBHI AFFILIATES

This Appendix 33 was prepared by Duff & Phelps and provides summary balance sheets for the LBHI Affiliates as of August 29, 2008, September 12, 2008, and September 30, 2008. The Examiner and his financial advisors reviewed this data in connection with the analysis of whether tangible or intangible assets were transferred to Barclays in connection with the sale, as discussed in Section III.C.3.b of the Report.

Balance Sheet Data by Legal Entity

August 2008 and September 2008

Source: *Duff & Phelps extracted from ESSBASE (General Ledger Reporting Application)*

August 29, 2008, and September 12, 2008: vc_glob database

September 30, 2008: vc_s30g database

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0059 LB SPECIAL FINANCING INC.

Stand-Alone Statements of Financial Condition as of:	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	2,006,824	(57,122,226)	11,453	(59,129,049)	57,133,678
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	158,859,102	224,793,094	611,460,041	65,933,991	386,666,947
71000SUM SEC. & OTHER FIN.INSTR.OWNED	61,928,074,513	64,096,437,517	30,315,082,683	2,168,363,005	(33,781,354,835)
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	3,249,728,726	3,906,100,004	3	656,371,278	(3,906,100,001)
71200SUM SECURITIES BORROWED	26,565,362,945	31,418,970,910	0	4,853,607,965	(31,418,970,910)
71300SUM RECEIVABLES- BROKER/DEALER	2,470,993,354	3,311,078,921	1,268,986,379	840,085,567	(2,042,092,542)
71400SUM RECEIVABLES- CUSTOMERS	2,039,081,360	1,948,997,266	701,260,799	(90,084,093)	(1,247,736,468)
71500SUM RECEIVABLES- OTHER	(9,500,801,392)	(13,817,408,283)	(8,381,599,379)	(4,316,606,890)	5,435,808,903
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	3,073,244	3,008,572	2,811,600	(64,672)	(196,973)
71950SUM DEF.D. EXPENSE & OTHER ASSETS	723,536,558	658,133,413	2,286,301,139	(65,403,145)	1,628,167,726
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	1,021,180	0	1,021,180
71995SUM TOTAL BRIDGE ACCOUNTS	2	9,470,347	0	9,470,346	(9,470,347)
72000SUM TOTAL ASSETS	87,639,915,235	91,702,459,536	26,805,335,895	4,062,544,301	(64,897,123,641)
72250SUM COMM. PAPER & S.T. DEBT	(176,814,347)	(167,703,003)	0	9,111,345	167,703,003
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(31,798,361,283)	(34,598,815,600)	(17,189,525,734)	(2,800,454,317)	17,409,289,866
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	(4,249,528,937)	(4,803,635,358)	(1,403,497,497)	(554,106,422)	3,400,137,861
72400SUM SECURITIES LOANED	(35,540,001,644)	(36,914,686,115)	0	(1,374,684,471)	36,914,686,115
72450SUM OTHER SECURED FINANCING	(1,074,702,425)	(1,072,477,753)	0	2,224,672	1,072,477,753
72500SUM PAYABLES- BROKER/DEALER	(4,717,549,896)	(4,990,671,153)	4,943,494	(273,121,257)	4,995,614,647
72600SUM PAYABLES- CUSTOMERS	(2,437,393,984)	(2,108,191,475)	105,405,234	329,202,509	2,213,596,709
72800SUM ACCD LIABILITIES & OTHER PAY.	(7,171,627,521)	(6,624,302,758)	(5,492,688,196)	547,324,763	1,131,614,562
72850SUM SENIOR DEBT	(5,521,673)	0	0	5,521,673	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(87,171,501,710)	(91,280,483,214)	(23,975,362,699)	(4,108,981,504)	67,305,120,516
30010SUM PREFERRED STOCK-AMEX	(0)	(0)	(0)	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(1,000)	(1,000)	(1,000)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	16,532	18,491	39,834	1,959	21,342
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(118,429,057)	(71,993,812)	(2,480,012,030)	46,435,244	(2,408,018,217)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(350,000,000)	(350,000,000)	(350,000,000)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(468,413,525)	(421,976,321)	(2,829,973,196)	46,437,204	(2,407,996,875)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(87,639,915,235)	(91,702,459,536)	(26,805,335,895)	(4,062,544,301)	64,897,123,641

0C11 LB COMMODITY SERVICES INC.

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	22,550,060	11,793,418	19,673,652	(10,756,642)	7,880,233
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	3,061,909,892	3,315,815,978	3,949,398,812	253,906,087	633,582,834
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	4,155,555	4,138,528	0	(17,026)	(4,138,528)
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	958,354,191	1,046,327,062	1,544,938,362	87,972,871	498,611,301
71400SUM RECEIVABLES- CUSTOMERS	86,194,370	281,210,411	725,839	195,016,041	(280,484,572)
71500SUM RECEIVABLES- OTHER	(2,402,826,996)	(2,497,998,970)	(2,061,644,482)	(95,171,974)	436,354,489
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	5,285,564	5,254,846	4,814,636	(30,719)	(440,210)
71950SUM DEF.D. EXPENSE & OTHER ASSETS	373,365,190	376,688,414	326,665,235	3,323,224	(50,023,179)
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	477,546	0	477,546	(477,546)
72000SUM TOTAL ASSETS	2,108,987,825	2,543,707,232	3,784,572,054	434,719,407	1,240,864,821
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(1,491,938,838)	(1,640,348,453)	(2,335,439,822)	(148,409,615)	(695,091,369)
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	(2,765,789)	(906,828)	(140,331)	1,858,961	766,497
72600SUM PAYABLES- CUSTOMERS	(115,438,486)	(147,357,119)	0	(31,918,633)	147,357,119
72800SUM ACCD LIABILITIES & OTHER PAY.	29,140,162	74,692,105	14,001,064	45,551,943	(60,691,040)
72850SUM SENIOR DEBT	(324,174,309)	(640,389,074)	(689,101,799)	(316,214,765)	(48,712,725)
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(1,905,177,261)	(2,354,309,370)	(3,010,680,888)	(449,132,109)	(656,371,518)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(100)	(100)	(100)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	47,837	20,552	60,605	(27,285)	40,054
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(172,858,302)	(158,418,314)	(742,951,671)	14,439,987	(584,533,356)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(31,000,000)	(31,000,000)	(31,000,000)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(203,810,565)	(189,397,863)	(773,891,165)	14,412,702	(584,493,303)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(2,108,987,825)	(2,543,707,233)	(3,784,572,054)	(434,719,407)	(1,240,864,821)

01Y4 (LU) RES PROPERTIES LOAN FIN SARL

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	20,000	20,000	20,000	0	0
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	596,624,913	596,884,126	597,533,160	259,213	649,034
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	0	0	0	0	0
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	0	0	0	0	0
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	596,644,913	596,904,126	597,553,160	259,213	649,034
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(593,998,140)	(594,201,382)	(593,398,140)	(203,242)	803,242
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(593,998,140)	(594,201,382)	(593,398,140)	(203,242)	803,242
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(20,000)	(20,000)	(20,000)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(2,626,773)	(2,682,743)	(4,135,020)	(55,971)	(1,452,276)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	0	0	0	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(2,646,773)	(2,702,743)	(4,155,020)	(55,971)	(1,452,276)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(596,644,913)	(596,904,126)	(597,553,160)	(259,213)	(649,034)

0B31 BNC MORTGAGE, INC

Stand-Alone Statements of Financial Condition as of:	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	1,572	1,572	1,572	0	0
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	0	0	0	0	0
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	18,447,649	17,966,907	17,878,959	(480,742)	(87,948)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	(0)	(30)	(0)	(30)	30
71950SUM DEF.D. EXPENSE & OTHER ASSETS	427,302	427,298	427,316	(4)	18
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	18,876,523	18,395,747	18,307,847	(480,776)	(87,900)
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(8,427,779)	(7,910,820)	(7,991,202)	516,959	(80,382)
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(8,427,779)	(7,910,820)	(7,991,202)	516,959	(80,382)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(25,000,000)	(25,000,000)	(25,000,000)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	56,982,974	56,946,791	57,115,073	(36,183)	168,282
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(42,431,718)	(42,431,718)	(42,431,718)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(10,448,744)	(10,484,927)	(10,316,645)	(36,183)	168,282
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(18,876,523)	(18,395,747)	(18,307,847)	480,776	87,900

0A49 CES AVIATION

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	354,419	354,419	354,419	0	0
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	0	0	0	0	0
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	(21,893,511)	(22,160,046)	(22,555,296)	(266,535)	(395,250)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	21,467,298	21,413,157	21,399,621	(54,142)	(13,535)
71950SUM DEF.D. EXPENSE & OTHER ASSETS	11,952	1,997	52,752	(9,955)	50,756
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	(59,842)	(390,474)	(748,504)	(330,632)	(358,030)
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(12,356)	0	(7,959)	12,356	(7,959)
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(12,356)	0	(7,959)	12,356	(7,959)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	0	0	0	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	7,072,197	7,390,474	7,756,463	318,277	365,989
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(7,000,000)	(7,000,000)	(7,000,000)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	72,197	390,474	756,463	318,277	365,989
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	59,842	390,474	748,504	330,632	358,030

0C48 CES AVIATION IX

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	247,444	247,444	247,444	0	0
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	0	0	0	0	0
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	(8,937,068)	(9,041,584)	(9,268,838)	(104,516)	(227,254)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	7,686,986	7,663,151	5,659,730	(23,836)	(2,003,421)
71950SUM DEF.D. EXPENSE & OTHER ASSETS	5,510	(1,225)	15,358	(6,734)	16,582
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	(997,128)	(1,132,214)	(3,346,306)	(135,086)	(2,214,092)
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	0	0	(7,959)	0	(7,959)
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	0	0	(7,959)	0	(7,959)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	0	0	0	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	997,128	1,132,214	3,354,265	135,086	2,222,051
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	0	0	0	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	997,128	1,132,214	3,354,265	135,086	2,222,051
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	997,128	1,132,214	3,346,306	135,086	2,214,092

0B62 CES AVIATION V LLC

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	149,463	149,463	149,463	0	0
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	0	0	0	0	0
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	(7,950,613)	(8,018,442)	(7,968,639)	(67,829)	49,803
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	4,242,042	4,228,575	2,700,000	(13,467)	(1,528,575)
71950SUM DEF.D. EXPENSE & OTHER ASSETS	12,670	2,355	19,571	(10,314)	17,215
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	(3,546,439)	(3,638,049)	(5,099,605)	(91,610)	(1,461,557)
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(6,681)	0	(7,959)	6,681	(7,959)
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(6,681)	0	(7,959)	6,681	(7,959)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	0	0	0	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	3,553,119	3,638,049	5,107,564	84,929	1,469,516
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	0	0	0	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	3,553,119	3,638,049	5,107,564	84,929	1,469,516
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	3,546,439	3,638,049	5,099,605	91,610	1,461,557

00V5 EAST DOVER LIMITED

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	69,556	100,352	82,201	30,796	(18,151)
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	(0)	(0)	(0)	0	0
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	105,850,304	105,776,704	105,941,771	(73,600)	165,067
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	117,344	117,344	117,344	0	0
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	106,037,203	105,994,399	106,141,316	(42,804)	146,917
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(578,940)	(410,249)	0	168,691	410,249
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(578,940)	(410,249)	0	168,691	410,249
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	0	0	0	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(29,458,263)	(29,584,150)	(30,141,316)	(125,887)	(557,166)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(76,000,000)	(76,000,000)	(76,000,000)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(105,458,263)	(105,584,150)	(106,141,316)	(125,887)	(557,166)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(106,037,203)	(105,994,399)	(106,141,316)	42,804	(146,917)

0D05 FUNDO MULTIMERCADO NAVIGATOR

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	3,607,440	14,437,990	905,900	10,830,550	(13,532,090)
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	66,485,822	54,330,035	71,329,680	(12,155,787)	16,999,645
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	(0)	0	(0)
71500SUM RECEIVABLES- OTHER	379,939,514	379,945,723	379,949,827	6,209	4,104
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	0	0	0	0	0
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	450,032,776	448,713,748	452,185,407	(1,319,028)	3,471,659
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	258	7,758,561	0	7,758,303	(7,758,561)
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(5,212,482)	0	20,611,053	5,212,482	20,611,053
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(5,212,224)	7,758,561	20,611,053	12,970,785	12,852,492
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	0	0	0	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(4,358,527)	(46,204,429)	(93,551,513)	(41,845,902)	(47,347,083)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(440,462,024)	(410,267,879)	(379,244,948)	30,194,145	31,022,932
73200SUM TOTAL STOCKHOLDER'S EQUITY	(444,820,552)	(456,472,309)	(472,796,460)	(11,651,757)	(16,324,151)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(450,032,776)	(448,713,748)	(452,185,407)	1,319,028	(3,471,659)

0A51 LB 745 LLC

Stand-Alone Statements of Financial Condition as of:	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	0	0	0	0	0
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	0	0	1,166,667	0	1,166,667
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	91,478,653	93,872,267	669,189,468	2,393,614	575,317,201
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	568,301,224	567,229,100	376,404	(1,072,124)	(566,852,696)
71950SUM DEF.D. EXPENSE & OTHER ASSETS	6,028,918	4,569,850	3,111,136	(1,459,068)	(1,458,714)
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	665,808,795	665,671,217	673,843,674	(137,578)	8,172,458
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	(4)	0	(2,187,504)	4	(2,187,504)
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(605,573,862)	(604,297,436)	(606,006,591)	1,276,426	(1,709,155)
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(605,573,866)	(604,297,436)	(608,194,095)	1,276,431	(3,896,659)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	0	0	0	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(60,234,928)	(61,373,781)	(65,649,580)	(1,138,853)	(4,275,798)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	0	0	0	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(60,234,928)	(61,373,781)	(65,649,580)	(1,138,853)	(4,275,798)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(665,808,795)	(665,671,217)	(673,843,674)	137,578	(8,172,458)

0060 LB COMMERCIAL CORPORATION

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	23,755	507,498	11,096,956	483,742	10,589,458
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	912,862,084	869,979,449	2,594,031,717	(42,882,635)	1,724,052,268
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	1,264,899,973	87,579,035	1,298,719,649	(1,177,320,939)	1,211,140,614
71400SUM RECEIVABLES- CUSTOMERS	1,716,562	17,900,077	213,038,736	16,183,515	195,138,659
71500SUM RECEIVABLES- OTHER	(49,871,211)	583,809,383	58,249,616	633,680,594	(525,559,767)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	(0)	(0)	(0)	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	(803)	(836)	(770)	(33)	66
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	(37,962,453)	0	(37,962,453)
71995SUM TOTAL BRIDGE ACCOUNTS	0	(268,872)	0	(268,872)	268,872
72000SUM TOTAL ASSETS	2,129,630,360	1,559,505,733	4,137,173,450	(570,124,627)	2,577,667,717
72250SUM COMM. PAPER & S.T. DEBT	(9,402,088)	0	0	9,402,088	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(1,301,089,939)	(382,413,203)	(738,723,732)	918,676,736	(356,310,529)
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	(468,207,184)	(693,591,873)	(2,969,052,184)	(225,384,689)	(2,275,460,311)
72600SUM PAYABLES- CUSTOMERS	(77,720,011)	(197,943,673)	(201,227,157)	(120,223,662)	(3,283,484)
72800SUM ACCD LIABILITIES & OTHER PAY.	(68,713,836)	(85,166,577)	(1,504,412)	(16,452,742)	83,662,166
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(1,925,133,058)	(1,359,115,326)	(3,910,507,485)	566,017,732	(2,551,392,159)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(1,000)	(1,000)	(1,000)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	211,560	211,560	211,560	0	0
30035SUM RETAINED EARNINGS	(193,407,886)	(189,300,991)	(215,576,549)	4,106,896	(26,275,558)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(11,299,976)	(11,299,976)	(11,299,976)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(204,497,303)	(200,390,407)	(226,665,965)	4,106,896	(26,275,558)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(2,129,630,360)	(1,559,505,733)	(4,137,173,450)	570,124,627	(2,577,667,717)

0486 LB DERIVATIVE PRODUCTS INC.

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	5,745,136	8,875,032	296,947,449	3,129,896	288,072,417
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	756,349,084	707,144,373	0	(49,204,711)	(707,144,373)
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	(0)	0
71400SUM RECEIVABLES- CUSTOMERS	0	14,310,979	125,332,248	14,310,979	111,021,269
71500SUM RECEIVABLES- OTHER	(35,573,342)	(24,110,546)	(26,610,171)	11,462,796	(2,499,625)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	674,972	664,306	0	(10,667)	(664,305)
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	727,195,851	706,884,144	395,669,525	(20,311,707)	(311,214,618)
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(488,716,675)	(466,674,038)	(84,169,934)	22,042,637	382,504,104
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	(1,630,688)	(73,121,330)	(1,630,688)	(71,490,642)
72800SUM ACCD LIABILITIES & OTHER PAY.	(31,022,198)	(31,057,113)	(13,505,123)	(34,915)	17,551,990
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	(10,000,000)	(10,000,000)	(10,000,000)	0	0
73000SUM TOTAL LIABILITIES	(529,738,873)	(509,361,839)	(180,796,387)	20,377,034	328,565,452
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(100)	(100)	(100)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(22,456,978)	(22,522,305)	(39,873,138)	(65,327)	(17,350,834)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(174,999,900)	(174,999,900)	(174,999,900)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(197,456,978)	(197,522,305)	(214,873,138)	(65,327)	(17,350,834)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(727,195,851)	(706,884,144)	(395,669,525)	20,311,707	311,214,618

0327 LB FINANCIAL PRODUCTS INC.

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	1,430,613	1,455,563	5,652,838	24,950	4,197,275
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	548,897,873	558,220,934	555,645,206	9,323,062	(2,575,728)
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	(4,720,553)	(4,768,271)	(4,762,997)	(47,718)	5,274
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	5,779,137	5,764,469	0	(14,667)	(5,764,469)
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	551,387,069	560,672,696	556,535,047	9,285,627	(4,137,649)
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(237,596,839)	(246,919,901)	(243,665,423)	(9,323,062)	3,254,478
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	(24,981,729)	(24,946,721)	(9,146,114)	35,008	15,800,607
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(262,578,567)	(271,866,621)	(252,811,537)	(9,288,054)	19,055,085
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(10)	(10)	(10)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(38,674,159)	(38,671,733)	(53,589,168)	2,427	(14,917,436)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(250,134,332)	(250,134,332)	(250,134,332)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(288,808,502)	(288,806,075)	(303,723,511)	2,427	(14,917,436)
73500SUM TOTAL LIABS.& STOCKHLDERS EQTY.	(551,387,069)	(560,672,696)	(556,535,047)	(9,285,627)	4,137,649

0A80 LB OTC DERIVATIVES INC

Stand-Alone Statements of Financial Condition as of:	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	(11,659,997)	(32,366,359)	134,485,240	(20,706,362)	166,851,599
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	1,760,675,994	1,562,812,047	71,532,257	(197,863,948)	(1,491,279,790)
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	759,230,174	487,369,769	0	(271,860,405)	(487,369,769)
71200SUM SECURITIES BORROWED	53,742,524	46,800,685	0	(6,941,839)	(46,800,685)
71300SUM RECEIVABLES- BROKER/DEALER	930,540,089	310,340,892	4,055,219	(620,199,197)	(306,285,673)
71400SUM RECEIVABLES- CUSTOMERS	1,095,052,703	1,110,673,337	224,776,960	15,620,635	(885,896,377)
71500SUM RECEIVABLES- OTHER	(182,149,410)	(139,648,731)	1,200,753,336	42,500,679	1,340,402,067
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	2,559,784	(21,891,121)	0	(24,450,904)	21,891,121
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	(0)	0	(0)
71995SUM TOTAL BRIDGE ACCOUNTS	0	4,370	0	4,370	(4,370)
72000SUM TOTAL ASSETS	4,407,991,861	3,324,094,890	1,635,603,013	(1,083,896,971)	(1,688,491,877)
72250SUM COMM. PAPER & S.T. DEBT	(1,002,291,265)	(455,098,476)	0	547,192,789	455,098,476
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(2,275,116,111)	(1,815,573,661)	(394,110,634)	459,542,450	1,421,463,028
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	(129,388)	(129,506)	0	(118)	129,506
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	(199,396,799)	(138,363,653)	(366,340,893)	61,033,146	(227,977,240)
72800SUM ACCD LIABILITIES & OTHER PAY.	(465,951,435)	(429,053,956)	(366,961,087)	36,897,478	62,092,870
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	(250,000,000)	(250,000,000)	(250,000,000)	0	0
73000SUM TOTAL LIABILITIES	(4,192,884,998)	(3,088,219,253)	(1,377,412,614)	1,104,665,745	1,710,806,639
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(100)	(100)	(100)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(115,106,863)	(135,875,637)	(158,190,399)	(20,768,774)	(22,314,762)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(99,999,900)	(99,999,900)	(99,999,900)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(215,106,863)	(235,875,637)	(258,190,399)	(20,768,774)	(22,314,762)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(4,407,991,861)	(3,324,094,890)	(1,635,603,013)	1,083,896,971	1,688,491,877

0061 LEHMAN BROTHERS FINANCE S.A.

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	4,981,645	3,473,070	(300,787,718)	(1,508,575)	(304,260,788)
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	19,835,646,571	21,553,430,543	42,386,971,146	1,717,783,972	20,833,540,603
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	1,391,265,010	1,351,126,553	0	(40,138,458)	(1,351,126,553)
71200SUM SECURITIES BORROWED	9,684,658,624	9,532,988,016	4,355,444,107	(151,670,609)	(5,177,543,908)
71300SUM RECEIVABLES- BROKER/DEALER	3,251,987,161	2,914,614,029	628,517,336	(337,373,132)	(2,286,096,694)
71400SUM RECEIVABLES- CUSTOMERS	207,358,544	115,163,304	(2,742,587,255)	(92,195,240)	(2,857,750,559)
71500SUM RECEIVABLES- OTHER	(8,209,265,518)	(8,698,695,157)	(8,272,355,604)	(489,429,639)	426,339,553
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	971,864	971,823	934,499	(40)	(37,325)
71950SUM DEF.D. EXPENSE & OTHER ASSETS	260,465	246,536	(23,677,153)	(13,929)	(23,923,689)
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	2,059,265,754	0	2,059,265,754
71995SUM TOTAL BRIDGE ACCOUNTS	17	(1,948,182)	0	(1,948,198)	1,948,182
72000SUM TOTAL ASSETS	26,167,864,383	26,771,370,535	38,091,725,111	603,506,152	11,320,354,576
72250SUM COMM. PAPER & S.T. DEBT	(1,345,414)	0	(1,214,587)	1,345,414	(1,214,587)
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(14,818,799,377)	(16,082,749,655)	(11,963,259,130)	(1,263,950,279)	4,119,490,525
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	(128,624,365)	(84,553,994)	0	44,070,371	84,553,994
72400SUM SECURITIES LOANED	(9,965,775,743)	(9,536,323,711)	0	429,452,031	9,536,323,711
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	(126,054,568)	(125,230,971)	0	823,597	125,230,971
72600SUM PAYABLES- CUSTOMERS	(151,603,022)	(19,515,946)	(426,809)	132,087,076	19,089,137
72800SUM ACCD LIABILITIES & OTHER PAY.	(407,423,730)	(286,215,116)	1,344,322	121,208,615	287,559,438
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(25,599,626,218)	(26,134,589,393)	(11,963,556,204)	(534,963,175)	14,171,033,189
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(4,274,790)	(4,274,790)	(4,274,790)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	(2,197,273)	(2,197,273)	(2,197,273)	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(556,796,842)	(625,339,819)	(26,116,727,584)	(68,542,977)	(25,491,387,765)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(4,969,259)	(4,969,259)	(4,969,259)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(568,238,164)	(636,781,142)	(26,128,168,907)	(68,542,977)	(25,491,387,765)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(26,167,864,383)	(26,771,370,535)	(38,091,725,111)	(603,506,152)	(11,320,354,576)

0099 LEHMAN BROTHERS HOLDINGS INC.

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	2,827,765,729	10,203,486,454	10,240,144,253	7,375,720,724	36,657,799
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	(0)	(0)	(0)	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	29,022,385,058	30,279,589,951	16,313,445,446	1,257,204,892	(13,966,144,505)
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	24,398,466,582	3,650,671,178	3,664,578,370	(20,747,795,404)	13,907,192
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	411,780,662	132,699,273	10,756,406,462	(279,081,389)	10,623,707,189
71400SUM RECEIVABLES- CUSTOMERS	346,338,374	342,962,079	3,471,824,599	(3,376,295)	3,128,862,520
71500SUM RECEIVABLES- OTHER	65,999,275,630	75,766,142,713	74,953,269,409	9,766,867,083	(812,873,304)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	1,282,418,019	1,279,115,379	1,280,047,175	(3,302,640)	931,796
71950SUM DEFD. EXPENSE & OTHER ASSETS	35,625,763,541	34,757,687,647	2,727,397,639,480	(868,075,895)	2,692,639,951,833
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	(8,121,956)	0	(8,121,956)
71995SUM TOTAL BRIDGE ACCOUNTS	0	1,253,962	0	1,253,962	(1,253,962)
72000SUM TOTAL ASSETS	159,914,193,597	156,413,608,636	2,848,069,233,237	(3,500,584,961)	2,691,655,624,602
72250SUM COMM. PAPER & S.T. DEBT	(21,187,102,401)	(19,402,019,144)	(3,498,792,136)	1,785,083,257	15,903,227,008
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(530,405,614)	(904,995,090)	2,320,262,091	(374,589,476)	3,225,257,181
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	(13,828,994,408)	(14,306,846,597)	(505,337,624)	(477,852,190)	13,801,508,974
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	(7,877,490,237)	(7,877,490,237)	(64,314,000)	0	7,813,176,237
72500SUM PAYABLES- BROKER/DEALER	(397,592,093)	(159,973,179)	(24,330,414,576)	237,618,914	(24,170,441,396)
72600SUM PAYABLES- CUSTOMERS	(10,285,366)	(8,850,043)	(34,719,910)	1,435,323	(25,869,866)
72800SUM ACCD LIABILITIES & OTHER PAY.	(6,096,631,304)	(6,344,280,795)	(2,871,992,844)	(247,649,491)	3,472,287,950
72850SUM SENIOR DEBT	(65,840,954,109)	(64,542,957,776)	(80,869,660,329)	1,297,996,332	(16,326,702,553)
72900SUM SUBORDINATED INDEBTEDNESS	(15,701,935,204)	(15,253,699,763)	(15,076,876,885)	448,235,442	176,822,878
73000SUM TOTAL LIABILITIES	(131,471,390,735)	(128,801,112,625)	(124,931,846,213)	2,670,278,111	3,869,266,412
30010SUM PREFERRED STOCK-AMEX	(8,992,500,000)	(8,992,500,000)	(8,992,500,000)	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	285,998,682	312,066,032	312,066,032	26,067,350	0
30015SUM COMMON STOCK	(75,594,891)	(75,594,891)	(75,594,891)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	343,964,223	343,996,134	343,996,134	31,911	0
30022SUM TREASURY STOCK	4,007,592,880	4,009,106,558	4,009,008,751	1,513,678	(97,806)
30030SUM F/X TRANSLATION ADJUSTMENT	16,221,729	116,017,571	131,143,659	99,795,843	15,126,088
30032SUM OTHER COMPREHENSIVE INCOME	258,489,765	236,015,563	219,745,963	(22,474,202)	(16,269,600)
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(13,308,505,452)	(12,510,494,140)	(2,708,037,070,349)	798,011,312	(2,695,526,576,209)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(10,978,469,796)	(11,051,108,838)	(11,048,182,324)	(72,639,042)	2,926,514
73200SUM TOTAL STOCKHOLDER'S EQUITY	(28,442,802,862)	(27,612,496,011)	(2,723,137,387,025)	830,306,851	(2,695,524,891,014)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(159,914,193,597)	(156,413,608,636)	(2,848,069,233,237)	3,500,584,961	(2,691,655,624,601)

01H3 LEHMAN SCOTTISH FINANCE LP

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	1,544,815	1,544,815	1,546,833	0	2,019
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	7,263,935	(1,434,347)	0	(8,698,283)	1,434,347
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	0	0	0	0	0
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	0	0	0	0	0
71400SUM RECEIVABLES- CUSTOMERS	0	0	0	0	0
71500SUM RECEIVABLES- OTHER	53,914,704	49,248,668	54,205,343	(4,666,036)	4,956,675
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	0	0	6,434,871	0	6,434,871
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	0
72000SUM TOTAL ASSETS	62,723,454	49,359,136	62,187,047	(13,364,318)	12,827,911
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	0	0	0	0	0
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	0	0	0	0	0
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	0	0	0	0	0
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	0	0	0	0	0
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(50,000,000)	(50,000,000)	(50,000,000)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	0	0	0	0	0
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	(12,723,454)	640,864	(12,187,047)	13,364,318	(12,827,911)
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	0	0	0	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(62,723,454)	(49,359,136)	(62,187,047)	13,364,318	(12,827,911)
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(62,723,454)	(49,359,136)	(62,187,047)	13,364,318	(12,827,911)

0312 PROPERTY ASSET MANAGEMENT INC

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	(0)	(0)	9,510,651	0	9,510,651
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	5,608,204,948	5,558,692,220	5,603,980,640	(49,512,728)	45,288,420
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	1	0	1	(1)	1
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	(7,181,780)	11,489,635	4,101,318	18,671,415	(7,388,317)
71400SUM RECEIVABLES- CUSTOMERS	0	0	(256,171)	0	(256,171)
71500SUM RECEIVABLES- OTHER	(585,089,961)	(1,002,778,117)	(1,060,122,962)	(417,688,156)	(57,344,846)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	0	0	0	0	0
71950SUM DEF.D. EXPENSE & OTHER ASSETS	347,490,962	334,128,711	326,312,626	(13,362,251)	(7,816,085)
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	0	0	0	(0)
72000SUM TOTAL ASSETS	5,363,424,170	4,901,532,450	4,883,526,103	(461,891,720)	(18,006,347)
72250SUM COMM. PAPER & S.T. DEBT	0	0	0	0	0
72300SUM SEC.& OTH.INST.SLD NOT YET PU	0	0	0	0	0
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	(5,565,283,002)	(5,128,646,251)	(3)	436,636,750	5,128,646,249
72400SUM SECURITIES LOANED	0	0	0	0	0
72450SUM OTHER SECURED FINANCING	0	0	0	0	0
72500SUM PAYABLES- BROKER/DEALER	(1,937,764)	(14,013,495)	(5,141,712,630)	(12,075,732)	(5,127,699,134)
72600SUM PAYABLES- CUSTOMERS	0	0	0	0	0
72800SUM ACCD LIABILITIES & OTHER PAY.	634,278,984	659,781,105	(84,479,921)	25,502,121	(744,261,026)
72850SUM SENIOR DEBT	0	0	0	0	0
72900SUM SUBORDINATED INDEBTEDNESS	0	0	0	0	0
73000SUM TOTAL LIABILITIES	(4,932,941,781)	(4,482,878,642)	(5,226,192,553)	450,063,140	(743,313,911)
30010SUM PREFERRED STOCK-AMEX	0	0	0	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(107)	(107)	(107)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	(0)	(0)	(0)	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	(4,567,991)	(5,438,154)	(4,458,225)	(870,163)	979,928
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	697,930,008	710,628,751	1,470,969,081	12,698,744	760,340,330
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(1,123,844,299)	(1,123,844,299)	(1,123,844,299)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(430,482,389)	(418,653,808)	342,666,450	11,828,581	761,320,258
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(5,363,424,170)	(4,901,532,450)	(4,883,526,103)	461,891,720	18,006,347

0045 LEHMAN COMMERCIAL PAPER INC.

Stand-Alone Statements of Financial Condition as of:

	(a)	(b)	(c)	Variance	
	August 29, 2008	September 12, 2008	September 30, 2008	(b - a)	(c - b)
	DR (CR)	DR (CR)	DR (CR)	DR (CR)	DR (CR)
Balance Sheet Items					
70100SUM CASH & CASH EQUIVALENTS	961,096,661	1,154,997,996	502,042,537	193,901,335	(652,955,459)
70400SUM CASH & SEC.SEGR. & ON DEPOSIT	0	0	0	0	0
71000SUM SEC. & OTHER FIN.INSTR.OWNED	17,599,512,199	16,099,758,702	5,909,281,525	(1,499,753,496)	(10,190,477,177)
71100SUM SEC.PURCH.UNDER AGREE.TO SELL	21,363,313,860	20,344,577,181	8,728,176,528	(1,018,736,678)	(11,616,400,654)
71200SUM SECURITIES BORROWED	0	0	0	0	0
71300SUM RECEIVABLES- BROKER/DEALER	430,527,408	406,928,885	436,462,094	(23,598,522)	29,533,208
71400SUM RECEIVABLES- CUSTOMERS	1,421,687,769	16,886,628	46,475,954	(1,404,801,141)	29,589,326
71500SUM RECEIVABLES- OTHER	(11,924,244,256)	(11,245,888,026)	(17,165,813,855)	678,356,231	(5,919,925,829)
71750SUM PROPERTY, EQUIP. & LEASE.IMPR	1,707,311	1,680,541	1,688,500	(26,770)	7,959
71950SUM DEF.D. EXPENSE & OTHER ASSETS	2,283,219,784	2,286,302,364	1,985,974,345	3,082,580	(300,328,019)
71990SUM EXCESS COST OVER FAIR MKT.VAL	0	0	0	0	0
71995SUM TOTAL BRIDGE ACCOUNTS	0	(203,445)	0	(203,445)	203,445
72000SUM TOTAL ASSETS	32,136,820,735	29,065,040,827	444,287,627	(3,071,779,908)	(28,620,753,200)
72250SUM COMM. PAPER & S.T. DEBT	(3,020,064,646)	(3,038,166,525)	(109,666,701)	(18,101,879)	2,928,499,824
72300SUM SEC.& OTH.INST.SLD NOT YET PU	(3,363,987,334)	(3,812,037,579)	(156,036,307)	(448,050,246)	3,656,001,272
72350SUM SEC.SOLD UNDER AGREE.TO REPUR	(18,438,230,178)	(15,750,468,757)	(1)	2,687,761,421	15,750,468,756
72400SUM SECURITIES LOANED	18,248,658	19,246,305	20,492,558	997,647	1,246,253
72450SUM OTHER SECURED FINANCING	(6,721,564,145)	(6,102,449,080)	(0)	619,115,065	6,102,449,080
72500SUM PAYABLES- BROKER/DEALER	(46,152,809)	(130,884,981)	(24,774,733)	(84,732,172)	106,110,248
72600SUM PAYABLES- CUSTOMERS	(232,856,687)	(35,114,266)	(173,031,117)	197,742,421	(137,916,850)
72800SUM ACCD LIABILITIES & OTHER PAY.	574,640,924	554,435,847	(344,563,009)	(20,205,077)	(898,998,856)
72850SUM SENIOR DEBT	(0)	(0)	(0)	0	0
72900SUM SUBORDINATED INDEBTEDNESS	(700,000,000)	(700,000,000)	(700,000,000)	0	0
73000SUM TOTAL LIABILITIES	(31,929,966,215)	(28,995,439,036)	(1,487,579,309)	2,934,527,179	27,507,859,727
30010SUM PREFERRED STOCK-AMEX	(0)	(0)	(0)	0	0
30012SUM PREFERRED STOCK-DIVIDENDS-TBD	0	0	0	0	0
30015SUM COMMON STOCK	(10,000)	(10,000)	(10,000)	0	0
30016SUM COMMON STOCK DIVIDEND- AMEX	0	0	0	0	0
30022SUM TREASURY STOCK	0	0	0	0	0
30030SUM F/X TRANSLATION ADJUSTMENT	(45,165,409)	(80,404,911)	(57,870,658)	(35,239,502)	22,534,253
30032SUM OTHER COMPREHENSIVE INCOME	0	0	0	0	0
30034SUM RSU MTM APPRECIATION	0	0	0	0	0
30035SUM RETAINED EARNINGS	1,869,518,752	2,042,010,983	3,132,370,203	172,492,231	1,090,359,219
73150SUM TOTAL ADDITIONAL PAID IN CAPIT	(2,031,197,863)	(2,031,197,863)	(2,031,197,863)	0	0
73200SUM TOTAL STOCKHOLDER'S EQUITY	(206,854,520)	(69,601,790)	1,043,291,682	137,252,729	1,112,893,472
73500SUM TOTAL LIABS.& STOCKHLDRS EQTY.	(32,136,820,735)	(29,065,040,827)	(444,287,627)	3,071,779,908	28,620,753,200

APPENDIX 34: TANGIBLE ASSET BALANCE SHEET VARIATIONS

This Appendix 34 was prepared by Duff & Phelps and provides balance sheet detail that shows which of the LBHI Affiliates had tangible assets on their books, and whether the value of those assets changed during the period of the Barclays' sale transaction. The Examiner and his financial advisors reviewed this data in connection with analyzing whether tangible assets were transferred to Barclays in connection with the sale, as discussed in Section III.C.3.b of the Report.

0045 LEHMAN COMMERCIAL PAPER INC.

29-Aug-09 12-Sep-09 30-Sep-09

	A	B	C
14010SUM F/A-COST-LAND	-	-	-
14015SUM F/A-COST-BLDGS	-	-	-
14020SUM F/A-COST-FURNITURE	70,905	70,905	70,905
14025SUM F/A-COST-EQUIP-COMM.	766,909	766,909	766,636
14030SUM F/A-COST-EQUIP-EDP & PC	4,903,172	4,903,172	4,524,941
14040SUM F/A-COST-BLDNGS & L/H	1,050	2,634	1,050
14045SUM F/A-COST-CONSTR.IN PROGRESS	-	-	-
14050SUM F/A-COST-TRANS. & CAR	-	-	-
14055SUM F/A-COST-FINE ARTS & ANTIQUES	-	-	-
14060SUM CAPITALIZED SOFTWARE	-	-	-
71600SUM TOTAL F/A- COST	5,742,037	5,743,621	5,363,533
14515SUM F/A-A/D-BUILDINGS	-	-	-
14520SUM F/A-A/D-FURNITURE	(42,218)	(42,455)	(42,724)
14525SUM F/A-A/D-EQUIP.-COMM.	(439,908)	(443,871)	(397,841)
14530SUM F/A-A/D-EQUIP.-EDP & PC	(3,552,501)	(3,576,653)	(3,234,363)
14540SUM F/A-A/D-BLDGS. & L/H	(99)	(102)	(106)
14550SUM F/A-A/D-TRANS. & CAR COSTS	-	-	-
14560SUM F/A-A/D CAPITALIZED SOFTWARE	-	-	-
71700SUM TOTAL F/A- A/D	(4,034,726)	(4,063,080)	(3,675,033)
71750SUM PROPERTY, EQUIP. & LEASE.IMP	1,707,311	1,680,541	1,688,500

B-A	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
1,584	150.8%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
1,584	0.0%
-	0.0%
(236)	0.6%
(3,963)	0.9%
(24,152)	0.7%
(3)	2.9%
-	0.0%
-	0.0%
(28,354)	0.7%
(26,770)	-1.6%

C-B	% Change
-	0.0%
-	0.0%
-	0.0%
(273)	0.0%
(378,231)	-7.7%
(1,584)	-60.1%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(380,087)	-6.6%
-	0.0%
(269)	0.6%
46,030	-10.4%
342,290	-9.6%
(4)	4.3%
-	0.0%
-	0.0%
388,047	-9.6%
7,959	0.5%

0059 LB SPECIAL FINANCING INC.

29-Aug-09 12-Sep-09 30-Sep-09

	A	B	C
14010SUM F/A-COST-LAND	-	-	-
14015SUM F/A-COST-BLDGS	-	-	-
14020SUM F/A-COST-FURNITURE	50,919	50,919	50,919
14025SUM F/A-COST-EQUIP-COMM.	57,542	57,345	36,993
14030SUM F/A-COST-EQUIP-EDP & PC	9,350,025	9,350,025	8,819,693
14040SUM F/A-COST-BLDNGS & L/H	22,948	28,351	22,948
14045SUM F/A-COST-CONSTR.IN PROGRESS	-	-	-
14050SUM F/A-COST-TRANS. & CAR	-	-	-
14055SUM F/A-COST-FINE ARTS & ANTIQUES	-	-	-
14060SUM CAPITALIZED SOFTWARE	-	-	-
71600SUM TOTAL F/A- COST	9,481,434	9,486,641	8,930,553
14515SUM F/A-A/D-BUILDINGS	-	-	-
14520SUM F/A-A/D-FURNITURE	(12,341)	(12,511)	(12,766)
14525SUM F/A-A/D-EQUIP.-COMM.	(20,348)	(20,716)	(11,128)
14530SUM F/A-A/D-EQUIP.-EDP & PC	(6,363,055)	(6,432,240)	(6,082,223)
14540SUM F/A-A/D-BLDGS. & L/H	(12,446)	(12,602)	(12,836)
14550SUM F/A-A/D-TRANS. & CAR COSTS	-	-	-
14560SUM F/A-A/D CAPITALIZED SOFTWARE	-	-	0
71700SUM TOTAL F/A- A/D	(6,408,190)	(6,478,069)	(6,118,953)
71750SUM PROPERTY, EQUIP. & LEASE.IMP	3,073,244	3,008,572	2,811,600

B-A	% Change
-	0.0%
-	0.0%
-	0.0%
(197)	-0.3%
-	0.0%
5,403	23.5%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
5,207	0.1%
-	0.0%
(170)	1.4%
(368)	1.8%
(69,185)	1.1%
(156)	1.3%
-	0.0%
-	0.0%
(69,878)	1.1%
(64,672)	-2.1%

C-B	% Change
-	0.0%
-	0.0%
-	0.0%
(20,353)	-35.5%
(530,332)	-5.7%
(5,403)	-19.1%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(556,088)	-5.9%
-	0.0%
(255)	2.0%
9,587	-46.3%
350,017	-5.4%
(234)	1.9%
-	0.0%
0	0.0%
359,116	-5.5%
(196,973)	-6.5%

29-Aug-09 12-Sep-09 30-Sep-09

B-A	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(4,958)	5.6%
(7,130)	2.0%
(6,930)	1.3%
(11,700)	5.3%
-	0.0%
-	0.0%
(30,719)	2.6%
(30,719)	-0.6%

C-B	% Change
-	0.0%
-	0.0%
(89,208)	-6.0%
(325,025)	-30.1%
(637,397)	-75.1%
(25,424)	-0.8%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(1,077,053)	-16.6%
-	0.0%
7,497	-8.1%
193,342	-53.3%
449,449	-83.5%
(13,445)	5.8%
-	0.0%
-	0.0%
636,843	-51.9%
(440,210)	-8.4%

29-Aug-09 12-Sep-09 30-Sep-09

B-A	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(54,142)	0.5%
-	0.0%
(54,142)	0.5%
(54,142)	-0.3%

C-B	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(13,535)	0.1%
-	0.0%
(13,535)	0.1%
(13,535)	-0.1%

29-Aug-09 12-Sep-09 30-Sep-09

B-A	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(23,836)	2.4%
-	0.0%
(23,836)	2.4%
(23,836)	-0.3%

C-B	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(1,997,462)	-23.0%
-	0.0%
-	0.0%
(1,997,462)	-23.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(5,959)	0.6%
-	0.0%
(5,959)	0.6%
(2,003,421)	-26.1%

29-Aug-09 12-Sep-09 30-Sep-09

B-A	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(13,467)	0.7%
-	0.0%
(13,467)	0.7%
(13,467)	-0.3%

C-B	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(1,525,208)	-25.2%
-	0.0%
-	0.0%
(1,525,208)	-25.2%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(3,367)	0.2%
-	0.0%
(3,367)	0.2%
(1,528,575)	-36.1%

0A51 LB 745 LLC

29-Aug-09 12-Sep-09 30-Sep-09

	A	B	C
14010SUM F/A-COST-LAND	-	-	-
14015SUM F/A-COST-BLDGS	522,920,456	522,920,456	-
14020SUM F/A-COST-FURNITURE	30,079,193	30,079,193	19,893
14025SUM F/A-COST-EQUIP-COMM.	28,990,441	28,990,441	0
14030SUM F/A-COST-EQUIP-EDP & PC	1,849,810	1,849,810	458,953
14040SUM F/A-COST-BLDNGS & L/H	183,500,165	183,523,963	33,483
14045SUM F/A-COST-CONSTR.IN PROGRESS	-	-	-
14050SUM F/A-COST-TRANS. & CAR	-	-	-
14055SUM F/A-COST-FINE ARTS & ANTIQUES	1,420,374	1,420,374	1,420,374
14060SUM CAPITALIZED SOFTWARE	-	-	-
71600SUM TOTAL F/A- COST	768,760,439	768,784,237	1,932,703
14515SUM F/A-A/D-BUILDINGS	(85,385,610)	(85,821,463)	(435,853)
14520SUM F/A-A/D-FURNITURE	(17,722,229)	(17,825,330)	(108,911)
14525SUM F/A-A/D-EQUIP.-COMM.	(23,237,011)	(23,381,422)	(144,411)
14530SUM F/A-A/D-EQUIP.-EDP & PC	(1,840,913)	(1,841,107)	(453,080)
14540SUM F/A-A/D-BLDGS. & L/H	(72,273,452)	(72,685,815)	(414,044)
14550SUM F/A-A/D-TRANS. & CAR COSTS	-	-	-
14560SUM F/A-A/D CAPITALIZED SOFTWARE	-	-	-
71700SUM TOTAL F/A- A/D	(200,459,215)	(201,555,137)	(1,556,299)
71750SUM PROPERTY, EQUIP. & LEASE.IMP	568,301,224	567,229,100	376,404

B-A	% Change
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
23,798	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
23,798	0.0%
(435,853)	0.5%
(103,101)	0.0%
(144,410)	0.0%
(194)	0.0%
(412,363)	0.0%
-	0.0%
-	0.0%
(1,095,922)	0.5%
(1,072,124)	-0.2%

C-B	% Change
-	0.0%
(522,920,456)	-100.0%
(30,059,300)	-99.9%
(28,990,441)	-100.0%
(1,390,858)	-75.2%
(183,490,480)	-100.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
-	0.0%
(766,851,534)	-99.7%
85,385,610	-99.5%
17,716,419	-99.4%
23,237,011	-99.4%
1,388,026	-75.4%
72,271,772	-99.4%
-	0.0%
-	0.0%
199,998,838	-99.2%
(566,852,696)	-99.9%