

LDB TEST

Activity Date: 01/22/1948

Reported on 08/24/2006 at 04:56:07

	Contract/ Collateral Value	Unpriced Value	Value/Contract Market Value	Accrued Interest	Market Variance	Mark to Market	Returns	Capital Charge
TEST22	Loans/Borrows							
Cash Borrow	15,128,500.00		12,259,613.00		-2,868,887.00			2,255,906.35
Cash Loan	23,257,400.00		31,009,034.00		-7,751,634.00			7,751,634.00
Cash and Bulk Loan Charge	7,751,634.00	Loan Charge Offset				15c3-3 Stock Loan Charge		7,751,634.00
Cash and Bulk Borrow Charge	2,255,906.35	Borrow Charge Offset				(a) Final Charge		10,007,540.35
TESTID	Counter Party One							
Cash Borrow	31,257,400.00		31,009,034.00		-248,366.00			
Cash Loan	12,628,500.00		11,761,183.00		867,317.00			
Cash and Bulk Loan Charge		Loan Charge Offset		867,317.00		15c3-3 Stock Loan Charge		
Cash and Bulk Borrow Charge		Borrow Charge Offset				(a) Final Charge		
TST005090	Principal 1		134973745	Brown Brothers Harriman				
Cash Borrow	3,300,000.00		3,218,538.00		-81,462.00			
TST005090	Principal 1		521965997	Old Mutual (US) Trust				
Cash Borrow	3,300,000.00		3,218,538.00		-81,462.00			
Cash and Bulk Loan Charge		Loan Charge Offset				15c3-3 Stock Loan Charge		
Cash and Bulk Borrow Charge		Borrow Charge Offset				(a) Final Charge		
TST306330	Principal 2		134973745	Brown Brothers Harriman				
Cash Borrow	5,395,500.00		5,246,757.45		-148,742.55			
TST306330	Principal 2		521965997	Old Mutual (US) Trust				
Cash Borrow	5,395,500.00		4,844,569.95		-550,930.05			308,701.55
Cash and Bulk Loan Charge		Loan Charge Offset				15c3-3 Stock Loan Charge		
Cash and Bulk Borrow Charge	308,701.55	Borrow Charge Offset				(a) Final Charge		308,701.55
TST502540	Principal 3		134973745	Brown Brothers Harriman				
Cash Borrow	56,635,000.00		55,166,812.00		-1,468,188.00			
TST502540	Principal 3		521965997	Old Mutual (US) Trust				
Cash Borrow	56,635,000.00		55,166,812.00		-1,468,188.00			
Cash and Bulk Loan Charge		Loan Charge Offset				15c3-3 Stock Loan Charge		
Cash and Bulk Borrow Charge		Borrow Charge Offset				(a) Final Charge		
TST598210	Principal 4		134973745	Brown Brothers Harriman				
Cash Borrow	22,934,500.00		22,333,633.95		-600,866.05			
TST598210	Principal 4		521965997	Old Mutual (US) Trust				
Cash Borrow	22,934,500.00		21,435,821.45		-1,498,678.55			426,887.48
Cash and Bulk Loan Charge		Loan Charge Offset				15c3-3 Stock Loan Charge		
Cash and Bulk Borrow Charge	426,887.48	Borrow Charge Offset				(a) Final Charge		426,887.48

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TST625348 Principal 5		134973745	Brown Brothers Harriman					
Cash Borrow	11,500,000.00		11,241,583.50			-258,416.50		
TST625348 Principal 5		521965997	Old Mutual (US) Trust					
Cash Borrow	11,500,000.00		11,241,583.50			-258,416.50		
Cash and Bulk Loan Charge		Loan Charge Offset					15c3-3 Stock Loan Charge	
Cash and Bulk Borrow Charge		Borrow Charge Offset					(a) Final Charge	
TST677770 Principal 6		134973745	Brown Brothers Harriman					
Cash Borrow	4,510,000.00		4,398,668.60			-111,331.40		
TST677770 Principal 6		521965997	Old Mutual (US) Trust					
Cash Borrow	4,510,000.00		4,398,668.60			-111,331.40		
Cash and Bulk Loan Charge		Loan Charge Offset					15c3-3 Stock Loan Charge	
Cash and Bulk Borrow Charge		Borrow Charge Offset					(a) Final Charge	
TST770838 Principal 7		134973745	Brown Brothers Harriman					
Cash Borrow	45,175,000.00		43,989,290.00			-1,185,710.00		
TST770838 Principal 7		521965997	Old Mutual (US) Trust					
Cash Borrow	45,175,000.00		43,989,290.00			-1,185,710.00		
Cash and Bulk Loan Charge		Loan Charge Offset					15c3-3 Stock Loan Charge	
Cash and Bulk Borrow Charge		Borrow Charge Offset					(a) Final Charge	
							Firm Total 15c3-3 Stock Loan Charge	7,751,634.00
							Firm Total Final Charge	10,743,129.38

SBL Final Charge Report

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Activity Date: 01/22/1948

Reported on 08/24/2006 at 04:55:39

		Final Charge
TEST22	Loans/Borrows	10,007,540.35
TST306330	Principal 2	308,701.55
TST598210	Principal 4	426,887.48
	Final Charge	10,743,129.38

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Reported on 08/24/2006 at 04:56:19

TEST22

Loans/Borrows

15c3-3 Stock Loan Charge

15c3-3 Charge

7,751,634.00

7,751,634.00

Activity Date: 01/22/1948

Reported on 02/12/2007 at 16:04:39

Counter	Agent		Contract/Collateral	MKT Value	Unp/Mk/Rtn	Acc. Int.	Variance	Quantity	CARM Cusip	Trade ID	Comment
121212122	020546548	BORR CB AGG	1,579,200.00	1,579,200.00				18,800.00	NNY 502424104	292863	
121212122	020546548	BORR CB AGG	5,344,400.00	5,344,400.00				172,400.00	NNN 651229106	295944	
121212122	020546548	CB	6,923,600.00	6,923,600.00				191,200.00			
123455555	123456789	BORR CB AGG	193,130.00	193,130.00				2,759.00	NNN G98255105	393178	
123455555	123456789	BORR CB AGG	126,630.00	126,630.00				1,809.00	NNN G98255105	393178	
123455555	123456789	BORR CB AGG	332,640.00	332,640.00				4,752.00	NNN G98255105	393178	
123455555	123456789	BORR CB AGG	7,210.00	7,210.00				103.00	NNN G98255105	393178	
123455555	123456789	CB	659,610.00	659,610.00				9,423.00			
334444555	123456789	BORR CB AGG	903,000.00	903,000.00				12,900.00	NNN G98255105	393178	
334444555	123456789	CB	903,000.00	903,000.00				12,900.00			
334444555	345456555	BORR CB AGG	7,000,000.00	7,000,000.00				100,000.00	NNN G98255105	393177	
334444555	345456555	BORR CB AGG	11,830.00	11,830.00				169.00	NNN G98255105	393178	
334444555	345456555	BORR CB AGG	353,290.00	353,290.00				5,047.00	NNN G98255105	393178	
334444555	345456555	CB	7,365,120.00	7,365,120.00				105,216.00			
55555666	345456555	BORR CB AGG	33,600.00	33,600.00				400.00	NNY 502424104	303437	
55555666	345456555	BORR CB AGG	5,568,000.00	5,568,000.00				232,000.00	NNN 98389B100	303805	
55555666	345456555	BORR CB AGG	5,800.00	5,800.00				2,900.00	NNN 052666104	359848	
55555666	345456555	BORR CB AGG	65,000.00	65,000.00				32,500.00	NNN 052666104	359848	
55555666	345456555	CB	5,672,400.00	5,672,400.00				267,800.00			
		CB	21,523,730.00	21,523,730.00				586,539.00			
		CL						0.00			
		BB						0.00			
		BL						0.00			