

Detail

LDB TEST

Activity Date: 01/22/1948

Reported on 08/23/2006 at 15:25:29

Agent	Cusip	Source	Quantity	Market Value	Col/Contract Value
BROWN BROT	623328BM4	Internal	0.00	0.00	0.00
		Agent	17,000,000.00	18,238,382.00	18,700,000.00
			17,000,000.00*	18,238,382.00*	18,700,000.00*
BROWN BROT	81403VTR0	Internal	26,000,000.00	16,223,593.87	16,705,000.00
Internal		Agent	0.00	0.00	0.00
			-26,000,000.00*	-16,223,593.87*	-16,705,000.00*
BROWN BROT	81404JGQ2	Internal	24,000,000.00	15,857,839.56	16,320,000.00
Internal		Agent	0.00	0.00	0.00
			-24,000,000.00*	-15,857,839.56*	-16,320,000.00*
BROWN BROT	984903AS4	Internal	20,100,000.00	19,546,760.00	20,300,000.00
Internal		Agent	20,000,000.00	19,546,760.00	20,200,000.00
			-100,000.00*	0.00*	-100,000.00*
BROWN BROT					
DTC- 00005288					
Tax- 134973745					
Cusips	4	Internal		Agent	Difference
Market Value			51,628,193.43	37,785,142.00	-13,843,051.43
Collat/Cont Value			53,325,000.00	38,900,000.00	-14,425,000.00
Quantity			70,100,000.00	37,000,000.00	33,100,000.00
OLD MUTUAL	295620AB1	Internal	16,000,000.00	16,959,216.00	17,440,000.00
Internal		Agent	16,000,000.00	15,659,216.00	17,440,000.00
			0.00*	-1,300,000.00*	0.00*
OLD MUTUAL	623328BM4	Internal	16,990,000.00	18,238,000.00	18,600,000.00
Internal		Agent	17,000,000.00	18,238,382.00	18,700,000.00
			10,000.00*	382.00*	100,000.00*
OLD MUTUAL					
DTC- 00002047					
Tax- 521965997					
Cusips	2	Internal		Agent	Difference
Market Value			35,197,216.00	33,897,598.00	-1,299,618.00
Collat/Cont Value			36,040,000.00	36,140,000.00	100,000.00
Quantity			32,990,000.00	33,000,000.00	-10,000.00
Total Cusips	6	Internal		Agent	Differnece
Total Market Val			86,825,409.43	71,682,740.00	-15,142,669.43
Total Col/Cont Val			89,365,000.00	75,040,000.00	-14,325,000.00
Total Quantity			103,090,000.00	70,000,000.00	-33,090,000.00

Summary

LDB TEST

Activity Date: 01/22/1948

Reported on 08/23/2006 at 15:25:15

Agent	Cusip	Source	Quantity	Market Value	Col/Contract Value
BROWN BROT					
DTC- 00005288					
Tax- 134973745					
Cusips	4		Internal	Agent	Difference
Market Value			51,628,193.43	37,785,142.00	-13,843,051.43
Collat/Cont Value			53,325,000.00	38,900,000.00	-14,425,000.00
Quantity			70,100,000.00	37,000,000.00	33,100,000.00
OLD MUTUAL					
DTC- 00002047					
Tax- 521965997					
Cusips	2		Internal	Agent	Difference
Market Value			35,197,216.00	33,897,598.00	-1,299,618.00
Collat/Cont Value			36,040,000.00	36,140,000.00	100,000.00
Quantity			32,990,000.00	33,000,000.00	-10,000.00
Total Cusips	6		Internal	Agent	Differnece
Total Market Val			86,825,409.43	71,682,740.00	-15,142,669.43
Total Col/Cont Val			89,365,000.00	75,040,000.00	-14,325,000.00
Total Quantity			103,090,000.00	70,000,000.00	-33,090,000.00

Total Agent Lender

LDB TEST

Activity Date: 01/22/1948

Reported on 08/23/2006 at 15:26:31

Agent	Cusip	Source	Quantity	Market Value	Col/Contract Value
BROWN BROT					
DTC- 00005288					
Tax- 134973745					
Cusips	10	Internal		Agent	Difference
Market Value		159,438,334.93		145,595,283.50	-13,843,051.43
Collat/Cont Value		163,875,000.00		149,450,000.00	-14,425,000.00
Quantity		178,100,000.00		145,000,000.00	33,100,000.00
OLD MUTUAL					
DTC- 00002047					
Tax- 521965997					
Cusips	8	Internal		Agent	Difference
Market Value		145,594,901.50		144,295,283.50	-1,299,618.00
Collat/Cont Value		149,350,000.00		149,450,000.00	100,000.00
Quantity		144,990,000.00		145,000,000.00	-10,000.00
Total Cusips	18	Internal		Agent	Differnece
Total Market Val		305,033,236.43		289,890,567.00	-15,142,669.43
Total Col/Cont Val		313,225,000.00		298,900,000.00	-14,325,000.00
Total Quantity		323,090,000.00		290,000,000.00	-33,090,000.00

Daily Reconcile Report

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LDB TEST

Activity Date: 01/24/2007

Reported on 02/12/2007 at 15:41:02

		Contract Amt	MKT Value	Unpriced	Acc. Int.	Variance	Collateral
AGG	CB	36,489,900	36,494,200			4,300	
	CL						
	BB						
	BL						
GLOBAL1	CB	30,250,833	28,779,852			-1,470,981	
	CL	78,081,536	74,236,359			3,845,176	
	BB						
	BL						
LOANET	CB	88,500	86,730			-1,770	
	CL						
	BB						
	BL						
	CB	66,829,233	65,360,782			-1,468,451	
	CL	78,081,536	74,236,359			3,845,176	
	BB						
	BL						

Activity Date: 01/22/1948

Reported on 02/12/2007 at 16:05:39

Agent/Cusip	Counter	Contract/Collateral	MKT Value	Unp/Mk/Rtn	Acc. Int.	Variance	Quantity	CARM	Trade ID	Comment
020546548	502424104	121212122	BORR CB AGG	1,579,200.00	1,579,200.00		18,800.00	NNY	292863	
020546548	502424104		CB	1,579,200.00	1,579,200.00		18,800.00			
020546548	651229106	121212122	BORR CB AGG	5,344,400.00	5,344,400.00		172,400.00	NNN	295944	
020546548	651229106		CB	5,344,400.00	5,344,400.00		172,400.00			
123456789	G98255105	334444555	BORR CB AGG	903,000.00	903,000.00		12,900.00	NNN	393178	
123456789	G98255105	123455555	BORR CB AGG	193,130.00	193,130.00		2,759.00	NNN	393178	
123456789	G98255105	123455555	BORR CB AGG	126,630.00	126,630.00		1,809.00	NNN	393178	
123456789	G98255105	123455555	BORR CB AGG	332,640.00	332,640.00		4,752.00	NNN	393178	
123456789	G98255105	123455555	BORR CB AGG	7,210.00	7,210.00		103.00	NNN	393178	
123456789	G98255105		CB	1,562,610.00	1,562,610.00		22,323.00			
345456555	052666104	555556666	BORR CB AGG	5,800.00	5,800.00		2,900.00	NNN	359848	
345456555	052666104	555556666	BORR CB AGG	65,000.00	65,000.00		32,500.00	NNN	359848	
345456555	052666104		CB	70,800.00	70,800.00		35,400.00			
345456555	502424104	555556666	BORR CB AGG	33,600.00	33,600.00		400.00	NNY	303437	
345456555	502424104		CB	33,600.00	33,600.00		400.00			
345456555	98389B100	555556666	BORR CB AGG	5,568,000.00	5,568,000.00		232,000.00	NNN	303805	
345456555	98389B100		CB	5,568,000.00	5,568,000.00		232,000.00			
345456555	G98255105	334444555	BORR CB AGG	7,000,000.00	7,000,000.00		100,000.00	NNN	393177	
345456555	G98255105	334444555	BORR CB AGG	11,830.00	11,830.00		169.00	NNN	393178	
345456555	G98255105	334444555	BORR CB AGG	353,290.00	353,290.00		5,047.00	NNN	393178	
345456555	G98255105		CB	7,365,120.00	7,365,120.00		105,216.00			
	CB	21,523,730.00	21,523,730.00				586,539.00			
	CL						0.00			
	BB						0.00			
	BL						0.00			

Error Log Summary Report

LDB TEST

Activity Date: 11/30/2006

Reported on 12/06/2006 at 13:54:04

Cusip Reason Page: 1

Agent	123422224			
Loan Id	1234567			
Principal	123453211	912810EQ7	Prin Tax ID - 121271792 has No NCOL record - Col Type M requires NCOL record.	
			Total Loan Errors - 1	
	123422224			
	<u>Total Agent Errors - 1</u>			
Agent	123422224	FREDS Trust Company		
Loan Id	87654432			
Principal	123453211	AG0000781	912810FT0	Loan CCol - 24250000.00 <> Principal Lender CCol - 41878903.10.
				Total Loan Errors - 1
Loan Id	12345678			
Principal	Agent Er	6693749	No cash col amount - Col Type = C	
			Total Loan Errors - 1	
	123422224	FREDS Trust Company		
	<u>Total Agent Errors - 2</u>			
Agent	123422224			
Loan Id	12345678			
Principal	123453211		Cant find Principal Lender Alloc Record	
			Total Loan Errors - 1	
Loan Id				
Principal	LDB TEST		NO PRICE - Non Cash Collateral PRICED at 0! -	1 occurrences.
Principal	LDB TEST		NOT IN PRICE FILE- Market Value PRICED at 0! -	139 occurrences.
Principal	LDB TEST		AUD-NON US Currency Code	
Principal	LDB TEST		Extra Ncol Records - Review NCOL View under View menu.	
			Total Loan Errors - 4	
	LDB TEST			
	<u>Total Agent Errors - 5</u>			

LDB TEST

Activity Date: 11/30/2006

Reported on 12/05/2006 at 20:48:50

Principal	Agent	Cusip	LoanID	Quantity	Market Value	Collateral Amt	Cur Col Code Type	Col Type S Quantity	Pool %
123456789	FRED	502424104	123456	18,800.00		1,560,400	USD		
123456789	FRED	651229106	789012	13,000.00		12,345,677	USD		
123456789	FRED	502424104	345678	14,100.00		898,790	AUD		
Report Totals -				45,900.00		14,804,868.10			

LDB TEST

Activity Date: 11/30/2006

Reported on 12/05/2006 at 17:41:33

Principal	Agent	Cusip	LoanID	** Cash Collateral Amount	** USD Amount	Cur Code	Factor	** Non Cash Collateral Amount	** USD Amount
989881879	123456789	502424144	345677	1,170,300.00	898,790.40	AUD	0.76		
363444489	123456789	98389S100	345555			AUD	0.76	5,568,000.00	4,276,224.00
382749854	123456789	052666555	432144	5,800.00	7,725.60	EUR	1.33		
123450404	123456789	985666104	654321			EUR	1.33	65,000.00	86,580.00
223554479	123456789	G98255111	987543	7,300,000.00	9,723,600.00	EUR	1.33		
123456789	123456789	663759101	324534			CAD	0.87	1,602,000.00	1,403,352.00
323456665	123456789	448148104	345546	4,000.00	3,504.00	CAD	0.87		
Report Totals -				8,480,100.00				7,235,000.00	
					10,633,620.00				5,766,156.00