

**Response to the Financial Crisis Inquiry Commission's
February 18, 2010 Document Production Letter**

JPMorgan Chase & Co. Response to Request 6

Bear Stearns OTC Derivatives Payments - 3.10.08 - 3.14.08

ADP BUSINESS DATE	SHORT NAME	LONG NAME	ENTITY	TYPE	CURR	AMOUNT
03/11/2008	NAB	NATIONAL AUSTRALIA BANK	BSB	DBT	BP	9,800,000.00
03/10/2008	BAYVEREINBK	BAYERISCHE HYPO UND VEREINSBK	BSIL	DBT	EM	10,500,000.00
03/10/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSIL	DBT	EM	9,730.02
03/10/2008	KOMMINTBK	KOMMUNALKREDIT INTERNATIONAL	BSIL	DBT	EM	9,680.98
03/10/2008	BAZZELY V	BAZZELY V - CONSULTADORIA ECON	BSIL	DBT	EM	1,000,000.00
03/10/2008	BNQ D ORSAY	BANQUE D'ORSAY	BSIL	DBT	EM	2,445.38
03/10/2008	HAMB LANDES	HSH NORDBANK AG	BSB	DBT	EM	11,597.64
03/10/2008	HAMB LANDES	HSH NORDBANK AG	BSB	DBT	EM	2,320,000.00
03/10/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSB	DBT	EM	39,693.64
03/10/2008	BANCO SANT	BANCO SANTANDER, S.A.	BSB	DBT	EM	319,719.92
03/11/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSIL	DBT	EM	800,000.00
03/11/2008	EXANESA	EXANE DERIVATIVES	BSIL	DBT	EM	520,000.00
03/11/2008	SALOPP	SAL. OPPENHEIM JR. & CIE KGAA	BSIL	DBT	EM	315,000.00
03/11/2008	NORDDEUTGIRZ	NORDDEUTSCHE LANDESBAND GIROZT	BSB	DBT	EM	40,872.93
03/11/2008	BAYVEREINBK	BAYERISCHE HYPO UND VEREINSBK	BSB	DBT	EM	20,153.54
03/11/2008	KBC BANK	KBC BANK NV	BSB	DBT	EM	1,530,000.00
03/12/2008	BAYVEREINBK	BAYERISCHE HYPO UND VEREINSBK	BSIL	DBT	EM	10,200,000.00
03/12/2008	BAYVEREINBK	BAYERISCHE HYPO UND VEREINSBK	BSIL	DBT	EM	7,400,000.00
03/12/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSIL	DBT	EM	800,000.00
03/12/2008	EXANESA	EXANE DERIVATIVES	BSIL	DBT	EM	520,000.00
03/12/2008	SALOPP	SAL. OPPENHEIM JR. & CIE KGAA	BSIL	DBT	EM	315,000.00
03/12/2008	ASHWELL R8	ASHWELL RATED S.A. SERIES 8	BSIL	DBT	EM	70,000.00
03/12/2008	ASHWELL R15	ASHWELL RATED S.A. SERIES 15	BSIL	DBT	EM	10,000.00
03/12/2008	COMMBANKAUST	COMMONWEALTH BK AUSTRALIA	BSB	DBT	EM	1,130,000.00
03/12/2008	COMMBANKAUST	COMMONWEALTH BK AUSTRALIA	BSB	DBT	EM	1,130,000.00
03/12/2008	ALLEGEMEINE	ALLGEMEINE SPARKASSE OBEROEST	BSB	DBT	EM	720,000.00
03/12/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSB	DBT	EM	1,080,000.00
03/12/2008	KBC BANK	KBC BANK NV	BSB	DBT	EM	3,110,000.00
03/12/2008	RUTLAND R19A	RUTLAND RATED INVESTMNTS - 9A	BSCP	DBT	EM	50,000.00
03/12/2008	RUTLAND R19B	RUTLAND RATED INVESTMNTS - 9B	BSCP	DBT	EM	30,000.00
03/12/2008	RUTLAND R10	RUTLAND RATED INVESTMNTS - 10	BSCP	DBT	EM	30,000.00
03/12/2008	ASHWELL R2	ASHWELL RATED S.A. SERIES 2	BSCP	DBT	EM	50,000.00
03/12/2008	ASHWELL R3	ASHWELL RATED S.A. SERIES 3	BSCP	DBT	EM	10,000.00
03/13/2008	BANCO SANT	BANCO SANTANDER, S.A.	BSIL	DBT	EM	1,120,000.00
03/13/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSIL	DBT	EM	760,000.00
03/13/2008	KALLISTAASMF	KALLISTA ARBITRAGE STRATEGIES	BSB	DBT	EM	321,917.78
03/13/2008	BAY LANDES	BAYERISCHE LANDESBK GIROZENT	BSB	DBT	EM	1,284,427.00

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03/13/2008	COMMBANKAUST	COMMONWEALTH BK AUSTRALIA	BSB	DBT	EM	7,660,000.00
03/13/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSB	DBT	EM	1,220,000.00
03/13/2008	BANCO SANT	BANCO SANTANDER, S.A.	BSB	DBT	EM	1,929,032.00
03/13/2008	BAYVEREINBK	BAYERISCHE HYPO UND VEREINSBK	BSB	DBT	EM	125,118.00
03/13/2008	AYT MIXTO 2	AYT HIPOTECARIO MIXTO II, FON	BSB	DBT	EM	20,000.00
03/13/2008	AYT MIXTO 2	AYT HIPOTECARIO MIXTO II, FON	BSB	DBT	EM	90,000.00
03/14/2008	DRESNER BK	DRESDNER BANK AG	BSIL	DBT	EM	4,185,000.00
03/14/2008	BANCO SANT	BANCO SANTANDER, S.A.	BSIL	DBT	EM	1,800,000.00
03/14/2008	AQUINTA	AQUINTA M	BSIL	DBT	EM	12,400,000.00
03/14/2008	ACCELL V	ACCELERATE V	BSIL	DBT	EM	740,000.00
03/14/2008	IMI SIGECO	BANCA IMI SPA	BSB	DBT	EM	1,310,000.00
03/14/2008	BAYVEREINBK	BAYERISCHE HYPO UND VEREINSBK	BSB	DBT	EM	1,100,000.00
03/14/2008	KBC BANK	KBC BANK NV	BSB	DBT	EM	167,750.00
03/13/2008	MIZUHOSECUR	MIZUHO SECURITIES CO., LTD.	BSIL	DBT	JY	50,869,350.00
03/10/2008	FHCIN	FHLB CINCINNATI	BSCM	CBW	US	1,130,527.00-
03/10/2008	USCCU	U.S. CENTRAL FEDERAL CREDIT U	BSCM	CBW	US	2,000,000.00-
03/10/2008	FHLMC	FEDERAL HOME LOAN MTG CORP	BSCM	DBT	US	3,420,000.00
03/10/2008	NCBC	NATIONAL CITY BANK	BSCM	DBT	US	11,721,000.00
03/10/2008	NCBC	NATIONAL CITY BANK	BSCM	DBT	US	11,721,000.00
03/10/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	CBW	US	22,417,000.00-
03/10/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	CBW	US	22,417,000.00-
03/10/2008	UBS AG	UBS AG	BSFX	CBW	US	11,520,000.00-
03/10/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSFX	DBT	US	700,000.00
03/10/2008	JARON	J ARON & CO.	BSFX	CBW	US	3,100,000.00-
03/10/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSFX	DBT	US	40,550,000.00
03/10/2008	MSCG	MORGAN STANLEY CAPITAL GROUP	BSFX	CBW	US	7,500,000.00-
03/10/2008	TRADEPRO	TRADE PROCESS CORPORATION	BSFX	DBT	US	5,200,000.00
03/10/2008	AIGI	AIG INTERNATIONAL	BSFX	CBW	US	4,110,000.00-
03/10/2008	BANQ PARIBAS	BNP PARIBAS	BSFX	DBT	US	4,140,000.00
03/10/2008	DRESNER BK	DRESDNER BANK AG	BSFX	CBW	US	2,410,000.00-
03/10/2008	BANCO SANT	BANCO SANTANDER, S.A.	BSFX	DBT	US	2,500,000.00
03/10/2008	STAND	STANDARD BANK PLC	BSFX	DBT	US	4,500,000.00
03/10/2008	MOOREFI	MOORE GLOBAL FIXED INCOME FUN	BSFX	CBW	US	3,800,000.00-
03/10/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSFX	DBT	US	7,200,000.00
03/10/2008	STERLING SOF	STERLING STAMOS SECURITY (OFFS	BSFX	DBT	US	1,400,000.00
03/10/2008	TUDORGP	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	CBW	US	6,370,000.00-
03/10/2008	SPECGAL	SPECTRUM GALILEO LLC	BSFX	DBT	US	9,089.62
03/10/2008	SPECEI4	SPECTRUM EQUITY INVESTORS IV	BSFX	DBT	US	91,877.62
03/10/2008	NIEDER IRE1	RG NIEDERHOFFER (IRELAND) 1	BSFX	DBT	US	1,080,000.00
03/10/2008	NIEDER IRE2	RG NIEDERHOFFER (IRELAND) 2	BSFX	DBT	US	3,290,000.00
03/10/2008	TUDORGP	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	CBW	US	4,679,785.80-

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03/10/2008	TUDOR FF	TUDOR FUTURES FUND	BSFX	CBW	U\$	353,095.00-
03/10/2008	TUDOR FFII	TUDOR FAMILY FUND II LLC	BSFX	CBW	U\$	768,394.20-
03/10/2008	JR MOORE	JR MOORE, LP	BSFX	DBT	U\$	61,395.00
03/10/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSFX	CBW	U\$	5,713,919.45-
03/10/2008	MOORE MMFM	MOORE MACRO MARKETS FUND (MAST	BSFX	DBT	U\$	584,370.98
03/10/2008	MOOREFI	MOORE GLOBAL FIXED INCOME FUN	BSFX	DBT	U\$	135,865.00
03/10/2008	LM MOORE FD	LM MOORE, LP	BSFX	CBW	U\$	368,370.00-
03/10/2008	TMI	MITSUBISHI UFJ SECURITIES INT	BSIL	DBT	U\$	1,230,000.00
03/10/2008	BONY EQUITY	BANK OF NEW YORK, EQUITY	BSIL	DBT	U\$	3,830,000.00
03/10/2008	BANQ PARIBAS	BNP PARIBAS	BSIL	DBT	U\$	8,520,000.00
03/10/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSIL	DBT	U\$	716,421.91
03/10/2008	CSFP	CREDIT SUISSE INTERNATIONAL	BSIL	DBT	U\$	5,500,000.00
03/10/2008	BANKAMERICA	BANK OF AMERICA, N A	BSIL	DBT	U\$	15,540,000.00
03/10/2008	SOC GEN	SOCIETE GENERALE	BSIL	DBT	U\$	36,790,000.00
03/10/2008	SOC GEN	SOCIETE GENERALE	BSIL	DBT	U\$	40,240,000.00
03/10/2008	LBIE	LEHMAN BROTHERS INT'L EUROPE	BSIL	DBT	U\$	5,755,000.00
03/10/2008	CITGRPGLBMKT	CITIGROUP GLOBAL MARKETS LTD	BSIL	DBT	U\$	1,600,000.00
03/10/2008	UBS AG	UBS AG	BSIL	CBW	U\$	22,140,000.00-
03/10/2008	STAND	STANDARD BANK PLC	BSIL	CBW	U\$	260,000.00-
03/10/2008	ABNAMRO	ABN AMRO BANK N.V.	BSIL	DBT	U\$	5,200,000.00
03/10/2008	ELLIOT	ELLIOTT ASSOCIATES, L.P.	BSIL	CBW	U\$	515,000.00-
03/10/2008	ELLIOT INTL	ELLIOTT INTERNATIONAL, L.P.	BSIL	CBW	U\$	1,097,000.00-
03/10/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSIL	CBW	U\$	86,500,000.00-
03/10/2008	BIP LP	BROOKDALE INTL PARTNERS, L.P.	BSIL	DBT	U\$	3,580,000.00
03/10/2008	MS CAP SVC	MORGAN STANLEY CAPITAL SVC INC	BSIL	DBT	U\$	2,082,000.00
03/10/2008	PNC	PNC BANK N.A.	BSIL	CBW	U\$	950,000.00-
03/10/2008	VIK	VIKING GLOBAL EQUITIES, L.P.	BSIL	DBT	U\$	600,000.00
03/10/2008	VGE	VGE III PORTFOLIO LIMITED	BSIL	DBT	U\$	1,200,000.00
03/10/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSIL	CBW	U\$	64,400,000.00-
03/10/2008	GSGLOBOPP	GOLDMAN SACHS GLBL OPPORT FUND	BSIL	CBW	U\$	2,900,000.00-
03/10/2008	TEMPOMASTER	TEMPO MASTER FUND, L.P.	BSIL	DBT	U\$	280,000.00
03/10/2008	MS	MORGAN STANLEY & CO INTL PLC	BSIL	DBT	U\$	2,130,000.00
03/10/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSIL	CBW	U\$	63,200,000.00-
03/10/2008	RABOBANK	RABOBANK NEDERLAND	BSIL	DBT	U\$	4,230,000.00
03/10/2008	PARETIREMENT	COMMONWEALTH OF PENNSYLVANIA	BSIL	CBW	U\$	6,520.91-
03/10/2008	PIMCO00090	PIMCO>>>ACCT.#00090 - PACIFIC	BSIL	CBW	U\$	500,000.00-
03/10/2008	SACCA	S.A.C. CAPITAL ASSOC. LLC	BSIL	CBW	U\$	4,625,000.00-
03/10/2008	MOOREFI	MOORE GLOBAL FIXED INCOME FUN	BSIL	CBW	U\$	800,000.00-
03/10/2008	DRAKEFUND	DRAKE OFFSHORE MASTER FUND LT	BSIL	DBT	U\$	18,000,000.00
03/10/2008	AIB	ALLIED IRISH BANKS, P.L.C.	BSIL	DBT	U\$	1,440,000.00
03/10/2008	DESHAWCOMPO	D. E. SHAW COMPOSITE PORTFOLI	BSIL	DBT	U\$	700,000.00

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03/10/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSIL	CBW	U\$	870,000.00-
03/10/2008	KBCINVEST	KBC INVESTMENTS LIMITED	BSIL	CBW	U\$	4,281,591.00-
03/10/2008	BROOKDALEGOF	BROOKDALE GLOBAL OPP FUND	BSIL	DBT	U\$	1,490,000.00
03/10/2008	MOORECF	MOORE CREDIT FUND (MASTER), L.	BSIL	CBW	U\$	1,900,000.00-
03/10/2008	SHINSEI BANK	SHINSEI BANK LTD.	BSIL	DBT	U\$	12,470,000.00
03/10/2008	WAMCO01558	WAMCO>>>ACCT.#01558 - FORD DEF	BSIL	CBW	U\$	1,000,000.00-
03/10/2008	BLUEMOUNTCAM	BLUE MOUNTAIN CREDIT ALTERNAT	BSIL	CBW	U\$	880,000.00-
03/10/2008	BLUEMOUNTCAM	BLUE MOUNTAIN CREDIT ALTERNAT	BSIL	DBT	U\$	1,728,357.00
03/10/2008	WESTDEUTSCHE	WESTDEUTSCHE LANDESBANK GIRO	BSIL	DBT	U\$	42,257.48
03/10/2008	BANCO BPI	BANCO BPI, SA	BSIL	CBW	U\$	315,500.00-
03/10/2008	ELLCF	ELLINGTON CREDIT FUND, LTD.	BSIL	CBW	U\$	1,000,000.00-
03/10/2008	IIIRELATIVE	III RELATIVE VALUE/MACRO HUB	BSIL	DBT	U\$	834.45
03/10/2008	GMACCMCORP	CAPMARK FINANCE INC.	BSIL	CBW	U\$	656,000.00-
03/10/2008	H/2 CPMF	H/2 CREDIT PARTNERS MASTER FU	BSIL	DBT	U\$	10,280,000.00
03/10/2008	MSBANKINTL	MORGAN STANLEY BANK INTERNATIO	BSIL	DBT	U\$	341,000.00
03/10/2008	SORINRECD0II	SORIN REAL ESTATE CDO II LTD.	BSIL	CBW	U\$	5,197.18-
03/10/2008	UTILICO EMKT	UTILICO EMERGIN MKTS LTD	BSIL	CBW	U\$	2,300,000.00-
03/10/2008	RSTVA	RETIREMENT SYSTEM OF THE TENNE	BSIL	CBW	U\$	1,010,000.00-
03/10/2008	BRCBRDG FYI	FYI LTD.	BSIL	DBT	U\$	288,000.00
03/10/2008	BRCBRDG FFI	FFI FUND LTD.	BSIL	DBT	U\$	925,032.00
03/10/2008	PAC PINN	PACIFIC PINNACLE CDO LTD.	BSIL	CBW	U\$	1,125.07-
03/10/2008	SGAM AI PORT	SGAM AI PORTABLE ALPHA PREMIUM	BSIL	CBW	U\$	1,859,783.75-
03/10/2008	MP US EQU	MARINER PRNTS US EQUITIES LP	BSIL	CBW	U\$	328,114.00-
03/10/2008	HCPSSF LP	HARBINGER CAPITAL PRTRNRS SSF	BSIL	DBT	U\$	20,000,000.00
03/10/2008	LIQUID TOIFD	LIQUID TRADING OPPORTUNITIES I	BSIL	CBW	U\$	1,002,000.00-
03/10/2008	SGAM-SINGLE	SGAM AI PORTABLE - SINGLE ALPH	BSIL	CBW	U\$	1,526,175.49-
03/10/2008	LONDON DIVER	LONDON DIVERSIFIED FUND LTD	BSIL	DBT	U\$	26,010.65
03/10/2008	IOWA EMP	IOWA PUBLIC EMPLOYEE'S RET SYS	BSIL	CBW	U\$	1,300,000.00-
03/10/2008	PAULSON COM	PAULSON CREDIT OPP. MSTR LTD	BSIL	DBT	U\$	6,130,000.00
03/10/2008	CAP VML	CAPSTONE VOLATILITY MSTR (CAYM	BSIL	CBW	U\$	400,000.00-
03/10/2008	PEQUOT ENDOW	PEQUOT ENDOWMENT FUND, L.P.	BSIL	DBT	U\$	1,511,510.00
03/10/2008	WZ REC FD	WAYZATA RECOVERY FUND LLC	BSIL	CBW	U\$	446,437.00-
03/10/2008	JER US DEBT	JER US DEBT CO-INVEST. VEHICLE	BSIL	CBW	U\$	371,900.00-
03/10/2008	GLENHILL CON	GLENHILL CONCENTRATED FUND LP	BSIL	CBW	U\$	3,074,711.00-
03/10/2008	BANK NOVA	BANK OF NOVA SCOTIA	BSB	CBW	U\$	2,050,000.00-
03/10/2008	BANQ PARIBAS	BNP PARIBAS	BSB	DBT	U\$	11,740,000.00
03/10/2008	SOC GEN	SOCIETE GENERALE	BSB	CBW	U\$	1,230,000.00-
03/10/2008	UBS AG	UBS AG	BSB	CBW	U\$	30,220,000.00-
03/10/2008	BANKAMERICA	BANK OF AMERICA, N A	BSB	DBT	U\$	31,000,000.00
03/10/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSB	CBW	U\$	13,790,000.00-
03/10/2008	III	III FINANCE LIMITED	BSB	CBW	U\$	5,380,000.00-

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03/10/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSB	CBW	U\$	98,125,000.00-
03/10/2008	MSCS	MORGAN STANLEY CAPITAL SVCS	BSB	CBW	U\$	203,100,000.00-
03/10/2008	NOMURA GFP	NOMURA GLOBAL FINANCIAL PRODUC	BSB	DBT	U\$	4,451,000.00
03/10/2008	PNC	PNC BANK N.A.	BSB	DBT	U\$	22,750,000.00
03/10/2008	SMBC CAP	SMBC CAPITAL MARKETS, INC.	BSB	CBW	U\$	3,350,000.00-
03/10/2008	FIRST TENN	FIRST TENNESSEE BANK N.A.	BSB	DBT	U\$	6,510,000.00
03/10/2008	ELLI LT FUND	ELLINGTON LONG TERM FUND LTD.	BSB	CBW	U\$	700,000.00-
03/10/2008	CCDF	HSBC FRANCE	BSB	DBT	U\$	390,970.01
03/10/2008	CCDF	HSBC FRANCE	BSB	DBT	U\$	7,820,000.00
03/10/2008	RES FUN CORP	RESIDENTIAL FUNDING COMPANY, L	BSB	CBW	U\$	707,795.00-
03/10/2008	LLOYDS BANK	LLOYDS TSB BANK PLC	BSB	DBT	U\$	2,765,000.00
03/10/2008	HBOS	BANK OF SCOTLAND PLC	BSB	CBW	U\$	520,000.00-
03/10/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSB	DBT	U\$	6,380,000.00
03/10/2008	MPSFBM	MPS BANCA PER LE IMPRESE SPA	BSB	DBT	U\$	4,700,000.00
03/10/2008	ELMPT	ELLINGTON MORTGAGE PARTNERS, L	BSB	CBW	U\$	1,300,000.00-
03/10/2008	MASSLIFE	MASSACHUSETTS MUTUAL LIFE INS	BSB	CBW	U\$	3,629.20-
03/10/2008	CDCM	NATIXIS	BSB	CBW	U\$	1,000,000.00-
03/10/2008	INDO	CALYON	BSB	CBW	U\$	9,370,000.00-
03/10/2008	INDYMACBANK	INDYMAC BANK, F.S.B.	BSB	DBT	U\$	5,000,000.00
03/10/2008	GMACCMCORP	CAPMARK FINANCE INC.	BSB	CBW	U\$	2,560,000.00-
03/10/2008	ROY BK CANAD	ROYAL BANK OF CANADA	BSB	CBW	U\$	4,670,000.00-
03/10/2008	UNUMLIFE	UNUM LIFE INSURANCE COMPANY	BSB	CBW	U\$	1,144,950.00-
03/10/2008	CENDANT MC	PHH MORTGAGE CORPORATION	BSB	CBW	U\$	920,000.00-
03/10/2008	DEERFIELD RV	DEERFIELD RELATIVE VALUE FUND	BSB	CBW	U\$	988,000.00-
03/10/2008	PARMENIDESMF	PARMENIDES MASTER FUND, L.P.	BSB	CBW	U\$	2,600,000.00-
03/10/2008	ABNAMRO	ABN AMRO BANK N.V.	BSCP	CBW	U\$	38,060,000.00-
03/10/2008	BANKAMERICA	BANK OF AMERICA, N A	BSCP	CBW	U\$	5,361,755.00-
03/10/2008	BANQ PARIBAS	BNP PARIBAS	BSCP	CBW	U\$	5,780,000.00-
03/10/2008	CSFP	CREDIT SUISSE INTERNATIONAL	BSCP	CBW	U\$	30,000,000.00-
03/10/2008	CITIBANK	CITIBANK, N.A.	BSCP	DBT	U\$	5,025,000.00
03/10/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSCP	DBT	U\$	3,630,000.00
03/10/2008	CITGRPGLBMKT	CITIGROUP GLOBAL MARKETS LTD	BSCP	CBW	U\$	262,322.83-
03/10/2008	CITGRPGLBMKT	CITIGROUP GLOBAL MARKETS LTD	BSCP	DBT	U\$	11,500,000.00
03/10/2008	BLUEMOUNTCAM	BLUE MOUNTAIN CREDIT ALTERNAT	BSCP	CBW	U\$	1,400,000.00-
03/10/2008	EMERGING SOV	EMERGING SOVEREIGN MASTER FUND	BSCP	CBW	U\$	600,000.00-
03/10/2008	STANDPAC AOF	STANDARD PACIFIC ASYMMETRIC O	BSCP	DBT	U\$	700,000.00
03/10/2008	LONDON DIVER	LONDON DIVERSIFIED FUND LTD	BSCP	DBT	U\$	11,613.23
03/10/2008	III RVC SHF	III RELATIVE VALUE CREDIT STRA	BSCP	CBW	U\$	410,000.00-
03/10/2008	GSAM COREL	GSAM COREL - GS US FIXED INCOM	BSCP	CBW	U\$	800,000.00-
03/10/2008	LONDONSELECT	LONDON SELECT FUND LIMITED	BSCP	DBT	U\$	20,443.28
03/11/2008	CITIBANK	CITIBANK, N.A.	BSCM	CBW	U\$	3,657,500.00-

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03/11/2008	NCBC	NATIONAL CITY BANK	BSCM	DBT	U\$	6,300,000.00
03/11/2008	NCBC	NATIONAL CITY BANK	BSCM	DBT	U\$	6,300,000.00
03/11/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	DBT	U\$	21,120,000.00
03/11/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	DBT	U\$	21,120,000.00
03/11/2008	NBC	COBANK, ACB	BSCM	CBW	U\$	160,000.00-
03/11/2008	CATHHEALTH	CATHOLIC HEALTHCARE PARTNERS	BSCM	CBW	U\$	4,130,000.00-
03/11/2008	LA COMP TRES	LA COMPAGNIE DE TRESORERIE	BSFX	DBT	U\$	3,000,000.00
03/11/2008	UBS AG	UBS AG	BSFX	CBW	U\$	11,630,000.00-
03/11/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSFX	CBW	U\$	1,840,000.00-
03/11/2008	QUANM	QUANTUM PARTNERS LDC	BSFX	DBT	U\$	15,100,000.00
03/11/2008	JARON	J ARON & CO.	BSFX	DBT	U\$	600,000.00
03/11/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSFX	DBT	U\$	11,650,000.00
03/11/2008	MORG	MORGAN STANLEY & CO., INC.	BSFX	CBW	U\$	10,387,214.00-
03/11/2008	MSCG	MORGAN STANLEY CAPITAL GROUP	BSFX	DBT	U\$	9,750,000.00
03/11/2008	TRADEPRO	TRADE PROCESS CORPORATION	BSFX	DBT	U\$	1,400,000.00
03/11/2008	NAB	NATIONAL AUSTRALIA BANK	BSFX	DBT	U\$	4,610,000.00
03/11/2008	AIGI	AIG INTERNATIONAL	BSFX	DBT	U\$	4,780,000.00
03/11/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSFX	DBT	U\$	8,000,000.00
03/11/2008	BANQ PARIBAS	BNP PARIBAS	BSFX	DBT	U\$	2,422,601.00
03/11/2008	ABNAMRO	ABN AMRO BANK N.V.	BSFX	CBW	U\$	6,570,000.00-
03/11/2008	STAND	STANDARD BANK PLC	BSFX	DBT	U\$	11,270,000.00
03/11/2008	MOOREFI	MOORE GLOBAL FIXED INCOME FUN	BSFX	CBW	U\$	900,000.00-
03/11/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSFX	DBT	U\$	8,150,000.00
03/11/2008	D QUANT OPP	D QUANT SPEC OPP FUND LP	BSFX	CBW	U\$	1,000,000.00-
03/11/2008	DQUANT	D QUANT FUND, LLC	BSFX	CBW	U\$	500,000.00-
03/11/2008	HSBC GIFNWIF	HSBC GLOBAL INVESTMENTS FUNDS	BSFX	CBW	U\$	144,980.00-
03/11/2008	HSBC GIFNWIF	HSBC GLOBAL INVESTMENTS FUNDS	BSFX	CBW	U\$	139,980.00-
03/11/2008	HSBC GIFNWIF	HSBC GLOBAL INVESTMENTS FUNDS	BSFX	DBT	U\$	89,000.00
03/11/2008	HSBC GIFNWIF	HSBC GLOBAL INVESTMENTS FUNDS	BSFX	DBT	U\$	93,500.00
03/11/2008	HSBC GIF-GEM	HSBC GLOBAL- GLOBAL EMER. MRKT	BSFX	CBW	U\$	14,480.00-
03/11/2008	HSBC GIF-GEM	HSBC GLOBAL- GLOBAL EMER. MRKT	BSFX	CBW	U\$	13,980.00-
03/11/2008	HSBC GIF-GEM	HSBC GLOBAL- GLOBAL EMER. MRKT	BSFX	DBT	U\$	8,900.00
03/11/2008	HSBC GIF-GEM	HSBC GLOBAL- GLOBAL EMER. MRKT	BSFX	DBT	U\$	9,350.00
03/11/2008	CAXTON IL	CAXTON INTERNATIONAL LIMITED	BSFX	DBT	U\$	900,000.00
03/11/2008	AILM	ALTERNATIVE INVESTMENT LIQUID	BSFX	DBT	U\$	1,881,667.20
03/11/2008	TUDORGP	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	DBT	U\$	3,550,000.00
03/11/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSFX	CBW	U\$	15,400,000.00-
03/11/2008	SPECEI4	SPECTRUM EQUITY INVESTORS IV	BSFX	DBT	U\$	91,877.62
03/11/2008	SPECEI4	SPECTRUM EQUITY INVESTORS IV	BSFX	CBW	U\$	91,877.62-
03/11/2008	MOORE MMFM	MOORE MACRO MARKETS FUND (MAST	BSFX	CBW	U\$	700,000.00-
03/11/2008	TUDOR FFII	TUDOR FAMILY FUND II LLC	BSFX	DBT	U\$	537,000.00

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03/11/2008	NIEDER GLOB	RG NIEDERHOFFER GLOBAL FUND 1	BSFX	DBT	U\$	500,000.00
03/11/2008	NIEDER OPTIA	RG NIEDERHOFFER OPTIMAL ALPHA	BSFX	DBT	U\$	600,000.00
03/11/2008	NIEDER NEGAT	RG NIEDERHOFFER NEGATIVE CORRE	BSFX	DBT	U\$	1,490,000.00
03/11/2008	NIEDER DIV2	ROY G NIEDERHOFFER TRENDHEDGE	BSFX	DBT	U\$	400,000.00
03/11/2008	TUDORG P	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	CBW	U\$	713,440.68-
03/11/2008	TUDOR FF	TUDOR FUTURES FUND	BSFX	CBW	U\$	12,829.00-
03/11/2008	TUDOR FFII	TUDOR FAMILY FUND II LLC	BSFX	CBW	U\$	27,745.32-
03/11/2008	CAXTON IL	CAXTON INTERNATIONAL LIMITED	BSFX	CBW	U\$	459,000.00-
03/11/2008	JR MOORE	JR MOORE, LP	BSFX	DBT	U\$	10,460.00
03/11/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSFX	CBW	U\$	1,059,531.10-
03/11/2008	MOORE MMFM	MOORE MACRO MARKETS FUND (MAST	BSFX	CBW	U\$	12,069.11-
03/11/2008	MOOREFI	MOORE GLOBAL FIXED INCOME FUN	BSFX	CBW	U\$	408,270.00-
03/11/2008	LM MOORE FD	LM MOORE, LP	BSFX	CBW	U\$	62,760.00-
03/11/2008	TMI	mitsubishi UFJ SECURITIES INT	BSIL	CBW	U\$	3,456.35-
03/11/2008	TMI	mitsubishi UFJ SECURITIES INT	BSIL	CBW	U\$	1,230,000.00-
03/11/2008	BANQ PARIBAS	BNP PARIBAS	BSIL	DBT	U\$	28,170,000.00
03/11/2008	BANKAMERICA	BANK OF AMERICA, N A	BSIL	DBT	U\$	51,270,000.00
03/11/2008	INDO	CALYON	BSIL	CBW	U\$	27,480,000.00-
03/11/2008	SOC GEN	SOCIETE GENERALE	BSIL	DBT	U\$	37,300,000.00
03/11/2008	MLIL	MERRILL LYNCH INTERNATIONAL	BSIL	DBT	U\$	23,000,000.00
03/11/2008	LBIE	LEHMAN BROTHERS INT'L EUROPE	BSIL	DBT	U\$	3,490,000.00
03/11/2008	HBK MASTER	HBK MASTER FUND L.P.	BSIL	CBW	U\$	20,355.84-
03/11/2008	HBK MASTER	HBK MASTER FUND L.P.	BSIL	CBW	U\$	866,000.00-
03/11/2008	ABNAMRO	ABN AMRO BANK N.V.	BSIL	DBT	U\$	8,000,000.00
03/11/2008	ELLIOT	ELLIOTT ASSOCIATES, L.P.	BSIL	DBT	U\$	1,330,000.00
03/11/2008	ELLIOT INTL	ELLIOTT INTERNATIONAL, L.P.	BSIL	DBT	U\$	2,480,000.00
03/11/2008	HIGHBRIDGE	HIGHBRIDGE INTERNATIONAL LLC	BSIL	DBT	U\$	3,310,000.00
03/11/2008	BBT FUND	BBT FUND, L.P.	BSIL	DBT	U\$	400,000.00
03/11/2008	ARISINTER	ARISTEIA INTERNATIONAL LIMITED	BSIL	DBT	U\$	5,000,000.00
03/11/2008	LLOYDS BANK	LLOYDS TSB BANK PLC	BSIL	CBW	U\$	2,320,000.00-
03/11/2008	MS	MORGAN STANLEY & CO INTL PLC	BSIL	DBT	U\$	3,179,000.00
03/11/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSIL	CBW	U\$	7,070,000.00-
03/11/2008	CONCEALPHA	CAP FUND, LP	BSIL	DBT	U\$	370,000.00
03/11/2008	BBL PLC	BARCLAYS BANK PLC	BSIL	DBT	U\$	11,480,000.00
03/11/2008	HKSH BANK	H K & SHANGHAI BANKING CORP	BSIL	CBW	U\$	11,800,000.00-
03/11/2008	BASSO HOLD	BASSO HOLDINGS LTD.	BSIL	DBT	U\$	1,895,977.00
03/11/2008	STAPACCREOPP	STANDARD PACIFIC CREDIT OPP	BSIL	DBT	U\$	340,000.00
03/11/2008	GS GAF PLC	GS GLOBAL ALPHA FND PUB LTD CO	BSIL	DBT	U\$	6,750,000.00
03/11/2008	SACGENESIS	S.A.C. GENESIS FUND, L.L.C.	BSIL	DBT	U\$	924
03/11/2008	MOOREFI	MOORE GLOBAL FIXED INCOME FUN	BSIL	CBW	U\$	1,300,000.00-
03/11/2008	DRAKEFUND	DRAKE OFFSHORE MASTER FUND LT	BSIL	DBT	U\$	23,000,000.00

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03/11/2008	AIB	ALLIED IRISH BANKS, P.L.C.	BSIL	CBW	U\$	985,000.00-
03/11/2008	NOMI	NOMURA INTERNATIONAL PLC	BSIL	DBT	U\$	6,230,000.00
03/11/2008	NISSWA	NISSWA MASTER FUND LTD.	BSIL	DBT	U\$	5,000,000.00
03/11/2008	MASONCAPLP	MASON CAPITAL, L. P.	BSIL	DBT	U\$	900,000.00
03/11/2008	MASONCAPLTD	MASON CAPITAL LTD.	BSIL	DBT	U\$	1,300,000.00
03/11/2008	DESHAWCOMPO	D. E. SHAW COMPOSITE PORTFOLI	BSIL	CBW	U\$	740,000.00-
03/11/2008	MHCB	MIZUHO CORPORATE BANK, LTD.	BSIL	CBW	U\$	3,100,000.00-
03/11/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSIL	CBW	U\$	4,200,000.00-
03/11/2008	DESHAWDIHED	D. E. SHAW DIHEDRAL PORTFOLIO	BSIL	DBT	U\$	2,000,000.00
03/11/2008	KBCINVEST	KBC INVESTMENTS LIMITED	BSIL	CBW	U\$	3,636,007.00-
03/11/2008	WAMCO00775	WAMCO>>>ACCT.#00775 - IBM RETI	BSIL	CBW	U\$	400,000.00-
03/11/2008	WAMCO00968	WAMCO>>>ACCT.#00968 - VERIZON-	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01059	WAMCO>>>ACCT.#01059 - IOWA PUB	BSIL	CBW	U\$	600,000.00-
03/11/2008	WAMCO01082	WAMCO>>>ACCT.#01082 - OREGON P	BSIL	CBW	U\$	500,000.00-
03/11/2008	WAMCO01213	WAMCO>>>ACCT.#01213 - ILLINOI	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01364	WAMCO>>>ACCT.#01364 - DUKE EN	BSIL	CBW	U\$	400,000.00-
03/11/2008	EQUITRUSTLIC	EQUITRUST LIFE INSURANCE COMP	BSIL	CBW	U\$	2,183,442.00-
03/11/2008	MOORECF	MOORE CREDIT FUND (MASTER), L.	BSIL	CBW	U\$	3,100,000.00-
03/11/2008	SHINSEI BANK	SHINSEI BANK LTD.	BSIL	CBW	U\$	15,208.02-
03/11/2008	GSAM ALPHAFD	GS GLOBAL ALPHA FD, L.P.	BSIL	DBT	U\$	1,450,000.00
03/11/2008	WAMCO01385	WAMCO>>>ACCT.#01385 - BALL COR	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01464	WAMCO>>>ACCT.#01464 - KERN CO	BSIL	CBW	U\$	400,000.00-
03/11/2008	SJLMOORE	SJL MOORE LTD	BSIL	CBW	U\$	900,000.00-
03/11/2008	FORTISNEDERL	FORTIS BANK (NEDERLAND) NV SA	BSIL	CBW	U\$	1,640,000.00-
03/11/2008	WAMCO01558	WAMCO>>>ACCT.#01558 - FORD DEF	BSIL	CBW	U\$	1,200,000.00-
03/11/2008	OZMD	OZ MASTER FUND, LTD.	BSIL	DBT	U\$	2,480,000.00
03/11/2008	WAMCO01425	WAMCO>>>ACCT.#01425 - PFIZER	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01311	WAMCO>>>ACCT.#01311 - CHICAGO	BSIL	CBW	U\$	400,000.00-
03/11/2008	WAMCO01462	WAMCO>>>ACCT.#01462 - 1199 SE	BSIL	CBW	U\$	300,000.00-
03/11/2008	GLENHILL COM	GLENHILL CAPITAL OVERSEAS MAST	BSIL	CBW	U\$	1,005,080.39-
03/11/2008	WAMCO01601	WAMCO>>>ACCT.#01601 - WESTERN	BSIL	CBW	U\$	1,700,000.00-
03/11/2008	ADARINVEST	ADAR INVESTMENT FUND LTD	BSIL	CBW	U\$	3,705,000.00-
03/11/2008	IIIRELATIVE	III RELATIVE VALUE/MACRO HUB	BSIL	DBT	U\$	3,450,000.00
03/11/2008	ELLI OS PTRS	ELLINGTON OVERSEAS PARTNRS LTD	BSIL	DBT	U\$	890,000.00
03/11/2008	ADAGE CAP	ADAGE CAPITAL PARTNERS L.P.	BSIL	CBW	U\$	2,000,000.00-
03/11/2008	PERSHINGSQ	PERSHING SQUARE, L.P.	BSIL	DBT	U\$	620,000.00
03/11/2008	PERSHINGSQ	PERSHING SQUARE, L.P.	BSIL	DBT	U\$	600,000.00
03/11/2008	ELLI LT FUND	ELLINGTON LONG TERM FUND LTD.	BSIL	CBW	U\$	2,500,000.00-
03/11/2008	WAMCO01182	WAMCO>>>ACCT.#01182 - DENVER	BSIL	CBW	U\$	300,000.00-
03/11/2008	III RVC SHF	III RELATIVE VALUE CREDIT STRA	BSIL	DBT	U\$	4,180,000.00
03/11/2008	CRYSTALRIVER	CRYSTAL RIVER CAPITAL INC.	BSIL	DBT	U\$	3,891,020.82

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03/11/2008	WAMCO01415	WAMCO>>>ACCT.#01415 - OHIO SC	BSIL	CBW	U\$	300,000.00-
03/11/2008	LINDCAPLP	LINDEN CAPITAL LP	BSIL	DBT	U\$	810,000.00
03/11/2008	BASSOMSHF	BASSO MULTI-STRATEGY HOLDING	BSIL	DBT	U\$	1,410,083.00
03/11/2008	CWHOME	COUNTRYWIDE HOME LOANS, INC.	BSIL	DBT	U\$	620,000.00
03/11/2008	CIMSL	CONCORDIA INSTITUTIONAL MULTI-	BSIL	CBW	U\$	1,200,000.00-
03/11/2008	CONCOPART	CONCORDIA PARTNERS L.P.	BSIL	CBW	U\$	3,400,000.00-
03/11/2008	PERSHINGSQIN	PERSHING SQUARE INTERNATIONAL	BSIL	DBT	U\$	870,000.00
03/11/2008	PERSHINGSQIN	PERSHING SQUARE INTERNATIONAL	BSIL	DBT	U\$	850,000.00
03/11/2008	WAMCO01309	WAMCO>>>ACCT.#01309 - CALIFOR	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01413	WAMCO>>>ACCT.#01413 - CCHS RE	BSIL	CBW	U\$	300,000.00-
03/11/2008	RSTVA	RETIREMENT SYSTEM OF THE TENNE	BSIL	CBW	U\$	30,000.00-
03/11/2008	HAYMAN CPF	HAYMAN CAPITAL MASTER FUND LP	BSIL	DBT	U\$	3,695,000.00
03/11/2008	STARK MFL	STARK MASTER FUND LTD	BSIL	DBT	U\$	1,700,000.00
03/11/2008	SANSAR CAP S	SANSAR CAPITAL SPECIAL OPPORTU	BSIL	CBW	U\$	500,000.00-
03/11/2008	SRI FUND	SRI FUND, LP	BSIL	DBT	U\$	260,000.00
03/11/2008	SAC MF	S.A.C. MULTIQUANT FUND LLC	BSIL	DBT	U\$	5,300,000.00
03/11/2008	WAMCO00750	WAMCO>>>ACCT.#00750 - NIAGARA	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01419	WAMCO>>>ACCT.#01419 - CASE NEW	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01907	WAMCO>>>ACCT.#01907 - CATERPIL	BSIL	CBW	U\$	300,000.00-
03/11/2008	ELL SP OPP	ELLINGTON SPECIAL OPPORTUNITIE	BSIL	DBT	U\$	620,000.00
03/11/2008	WAMCO00857	WAMCO>>>ACCT.#00857 -LACERA D	BSIL	CBW	U\$	400,000.00-
03/11/2008	WAMCO01921	WAMCO>>>ACCT.#01921 - ROCKWELL	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01207	WAMCO>>>ACCT.#01207 - ASCENSIO	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01636	WAMCO>>>ACCT.#01636 - PENSION	BSIL	CBW	U\$	500,000.00-
03/11/2008	WAMCO02773	WAMCO>>>ACCT.#02773 - SFSSF	BSIL	CBW	U\$	400,000.00-
03/11/2008	PARAMAX SR	PARAMAX SPECIALTY RE, LLC	BSIL	DBT	U\$	4,460,000.00
03/11/2008	TD GF	TORONTO DOMINION GLOB. FINANCE	BSIL	CBW	U\$	350,000.00-
03/11/2008	PRUD AFIOFMF	PRU ALPHA FIXED INCOME OPPORTU	BSIL	DBT	U\$	760,000.00
03/11/2008	PRUD AFIOFMF	PRU ALPHA FIXED INCOME OPPORTU	BSIL	DBT	U\$	1,060,000.00
03/11/2008	WAMCO01220	WAMCO>>>ACCT.#01220 - AVAYA MA	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO00904	WAMCO>>>ACCT.00904 - EMPLOYEE'	BSIL	CBW	U\$	300,000.00-
03/11/2008	WAMCO01027	WAMCO>>>ACCT.#01027 - FIRE & P	BSIL	CBW	U\$	300,000.00-
03/11/2008	CR INTRINSIC	CR INTRINSIC INVESTMENT LLC	BSIL	DBT	U\$	2,235,081.87
03/11/2008	LIQUID TOIFD	LIQUID TRADING OPPORTUNITIES I	BSIL	CBW	U\$	900,000.00-
03/11/2008	LIQUID TOIFD	LIQUID TRADING OPPORTUNITIES I	BSIL	DBT	U\$	1,000,000.00
03/11/2008	LIQUID TOIFD	LIQUID TRADING OPPORTUNITIES I	BSIL	DBT	U\$	1,150,000.00
03/11/2008	WAMCO01447	WAMCO>>>ACCT.#01447 - ALABAMA	BSIL	CBW	U\$	300,000.00-
03/11/2008	OWL OVERSEAS	OWL CREEK OVERSEAS FUND, LTD	BSIL	DBT	U\$	3,096.00
03/11/2008	IOWA EMP	IOWA PUBLIC EMPLOYEE'S RET SYS	BSIL	CBW	U\$	520,000.00-
03/11/2008	GLENHILLCAP	GLENHILL CAPITAL LP	BSIL	CBW	U\$	1,622,120.00-
03/11/2008	N-STAR RESOF	NORTHSTAR REAL ESTATE SOMF	BSIL	DBT	U\$	1,800,000.00

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03/11/2008	PAULSON COM	PAULSON CREDIT OPP. MSTR LTD	BSIL	DBT	U\$	2,430,000.00
03/11/2008	III	III FINANCE LIMITED	BSIL	DBT	U\$	6,754,000.00
03/11/2008	GSAM GSQSEMM	GSAM- QUANT. STRAT. E.M.M.F LP	BSIL	DBT	U\$	520,000.00
03/11/2008	WZ REC FD	WAYZATA RECOVERY FUND LLC	BSIL	CBW	U\$	696,956.00-
03/11/2008	ISHIN MAC 90	ISHIN MAC 90 LTD.	BSIL	DBT	U\$	11,040,000.00
03/11/2008	III CRDT	III CREDIT BIAS HUB FUND LTD.	BSIL	DBT	U\$	5,730,000.00
03/11/2008	SGAM AI SBF	SGAM AI SHORT BIAS FUND	BSIL	CBW	U\$	5,000,000.00-
03/11/2008	JER US DEBT	JER US DEBT CO-INVEST. VEHICLE	BSIL	CBW	U\$	5,956,874.00-
03/11/2008	BANQ PARIBAS	BNP PARIBAS	BSB	DBT	U\$	41,000,000.00
03/11/2008	BBL PLC	BARCLAYS BANK PLC	BSB	DBT	U\$	2,680,000.00
03/11/2008	DRESNER BK	DRESNER BANK AG	BSB	CBW	U\$	2,200,000.00-
03/11/2008	SOC GEN	SOCIETE GENERALE	BSB	DBT	U\$	4,920,000.00
03/11/2008	SSOF	DEERFIELD SYNTHETIC OPT FUND	BSB	CBW	U\$	875,000.00-
03/11/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSB	CBW	U\$	11,700,000.00-
03/11/2008	AQR	AQR ABSOLUTE RETURN MASTER ACC	BSB	DBT	U\$	2,500,000.00
03/11/2008	MIZUHO	MIZUHO CAPITAL MARKETS CORPOR	BSB	CBW	U\$	4,030,000.00-
03/11/2008	STSB	FIFTH THIRD BANK	BSB	DBT	U\$	1,900,000.00
03/11/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSB	DBT	U\$	33,288,923.00
03/11/2008	MLCAPSERV	MERRILL LYNCH CAPITAL SERVICES	BSB	CBW	U\$	7,730,000.00-
03/11/2008	MLCAPSERV	MERRILL LYNCH CAPITAL SERVICES	BSB	CBW	U\$	41,623,374.50-
03/11/2008	MSCS	MORGAN STANLEY CAPITAL SVCS	BSB	CBW	U\$	119,100,000.00-
03/11/2008	SMBC CAP	SMBC CAPITAL MARKETS, INC.	BSB	CBW	U\$	2,150,000.00-
03/11/2008	FIRST TENN	FIRST TENNESSEE BANK N.A.	BSB	DBT	U\$	4,900,000.00
03/11/2008	ELLI LT FUND	ELLINGTON LONG TERM FUND LTD.	BSB	CBW	U\$	1,500,000.00-
03/11/2008	HNB	HUNTINGTON NATIONAL BANK	BSB	CBW	U\$	1,531,231.00-
03/11/2008	ABNAMRO	ABN AMRO BANK N.V.	BSB	CBW	U\$	136,220,000.00-
03/11/2008	ELLIOT	ELLIOTT ASSOCIATES, L.P.	BSB	DBT	U\$	1,450,000.00
03/11/2008	CONCOPART	CONCORDIA PARTNERS L.P.	BSB	DBT	U\$	1,000,000.00
03/11/2008	HBOS	BANK OF SCOTLAND PLC	BSB	DBT	U\$	540,000.00
03/11/2008	MPSFBM	MPS BANCA PER LE IMPRESE SPA	BSB	DBT	U\$	710,000.00
03/11/2008	ELMPT	ELLINGTON MORTGAGE PARTNERS, L	BSB	CBW	U\$	1,500,000.00-
03/11/2008	ELMFD	ELLINGTON MORTGAGE FUND - SC,	BSB	DBT	U\$	2,300,000.00
03/11/2008	GSGLOBOPP	GOLDMAN SACHS GLBL OPPORT FUND	BSB	CBW	U\$	1,070,000.00-
03/11/2008	INDYMACBANK	INDYMAC BANK, F.S.B.	BSB	CBW	U\$	733,128.00-
03/11/2008	GSGOFOL	GOLDMAN SACHS GLBL OPPOR OFFSH	BSB	CBW	U\$	570,000.00-
03/11/2008	COMMERZBANK	COMMERZBANK AG	BSB	CBW	U\$	10,200,000.00-
03/11/2008	ROY BK CANAD	ROYAL BANK OF CANADA	BSB	CBW	U\$	5,170,000.00-
03/11/2008	SSHMF	STRUCTURED SERVICING HOLDINGS	BSB	DBT	U\$	29,500,000.00
03/11/2008	SSHMF	STRUCTURED SERVICING HOLDINGS	BSB	DBT	U\$	15,000,000.00
03/11/2008	PARMENIDESMF	PARMENIDES MASTER FUND, L.P.	BSB	CBW	U\$	2,960,000.00-
03/11/2008	GSLIQTOFOFFS	GOLDMAN SACHS LIQUID TRAD OFF	BSB	CBW	U\$	1,070,000.00-

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03/11/2008	SACCA	S.A.C. CAPITAL ASSOC. LLC	BSB	DBT	U\$	2,000,000.00
03/11/2008	ABNAMRO	ABN AMRO BANK N.V.	BSCP	CBW	U\$	33,200,000.00-
03/11/2008	BANQ PARIBAS	BNP PARIBAS	BSCP	CBW	U\$	15,610,000.00-
03/11/2008	CSFP	CREDIT SUISSE INTERNATIONAL	BSCP	DBT	U\$	4,500,000.00
03/11/2008	CITIBANK	CITIBANK, N.A.	BSCP	DBT	U\$	6,440,000.00
03/11/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSCP	DBT	U\$	82,486,000.00
03/11/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSCP	CBW	U\$	55,430,000.00-
03/11/2008	MLIL	MERRILL LYNCH INTERNATIONAL	BSCP	CBW	U\$	12,770,000.00-
03/11/2008	CITGRPGLBMKT	CITIGROUP GLOBAL MARKETS LTD	BSCP	DBT	U\$	14,700,000.00
03/11/2008	WACH	WACHOVIA NATIONAL ASSOCIATION	BSCP	CBW	U\$	3,500,000.00-
03/11/2008	BLACKRIVERGC	BLACK RIVER GLOBAL CREDIT FUN	BSCP	DBT	U\$	420,000.00
03/11/2008	BRCBRDG FYI	FYI LTD.	BSCP	DBT	U\$	263,000.00
03/11/2008	BRCBRDG FFI	FFI FUND LTD.	BSCP	DBT	U\$	1,187,000.00
03/11/2008	BRCBRDG OLIF	OLIFANT FUND LTD.	BSCP	DBT	U\$	437,000.00
03/11/2008	BASSOMSHF	BASSO MULTI-STRATEGY HOLDING	BSCP	CBW	U\$	1,771,752.56-
03/11/2008	BASSOMSHF	BASSO MULTI-STRATEGY HOLDING	BSCP	DBT	U\$	3,101,462.00
03/11/2008	IIIRELATIVE	III RELATIVE VALUE/MACRO HUB	BSCP	DBT	U\$	825,000.00
03/11/2008	BLACK RIV CS	BLACK RIVER COMMODITY SELECT F	BSCP	DBT	U\$	360,000.00
03/11/2008	GSAM KERN	GOLDMAN SACHS ASSET MGT KERN	BSCP	DBT	U\$	1,100,000.00
03/11/2008	GSAM KERN	GOLDMAN SACHS ASSET MGT KERN	BSCP	DBT	U\$	850,000.00
03/11/2008	DCI UMBRELLA	DCI UMBRELLA FUND PLC, AN UMB	BSCP	DBT	U\$	300,000.00
03/11/2008	BOEINGERPMT	BOEING COMPANY EMPLOYEE RETIRE	BSCP	CBW	U\$	1,380,000.00-
03/11/2008	STONE TCMF	STONE TOWER CRDT MASTER FD LTD	BSCP	DBT	U\$	1,100,000.00
03/11/2008	HIGHBFI OPMF	HIGHBRIDGE FI OPP MASTER FD LP	BSCP	DBT	U\$	720,000.00
03/11/2008	ELL SP OPP	ELLINGTON SPECIAL OPPORTUNITIE	BSCP	DBT	U\$	600,000.00
03/12/2008	FHCIN	FHLB CINCINATTI	BSCM	DBT	U\$	1,679,511.00
03/12/2008	USCCU	U.S. CENTRAL FEDERAL CREDIT U	BSCM	CBW	U\$	2,000,000.00-
03/12/2008	FHLMC	FEDERAL HOME LOAN MTG CORP	BSCM	CBW	U\$	26,847,000.00-
03/12/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	DBT	U\$	18,360,000.00
03/12/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	DBT	U\$	18,360,000.00
03/12/2008	CATHHEALTH	CATHOLIC HEALTHCARE PARTNERS	BSCM	CBW	U\$	4,970,000.00-
03/12/2008	UBS AG	UBS AG	BSFX	DBT	U\$	38,380,000.00
03/12/2008	JARON	J ARON & CO.	BSFX	DBT	U\$	3,400,000.00
03/12/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSFX	DBT	U\$	41,650,000.00
03/12/2008	MORG	MORGAN STANLEY & CO., INC.	BSFX	DBT	U\$	16,000,000.00
03/12/2008	MSCG	MORGAN STANLEY CAPITAL GROUP	BSFX	CBW	U\$	3,050,000.00-
03/12/2008	TRADEPRO	TRADE PROCESS CORPORATION	BSFX	CBW	U\$	42,300,000.00-
03/12/2008	NAB	NATIONAL AUSTRALIA BANK	BSFX	CBW	U\$	4,610,000.00-
03/12/2008	AIGI	AIG INTERNATIONAL	BSFX	CBW	U\$	4,900,000.00-
03/12/2008	AN &	AUSTRALIA & NZ BK. GRP LTD	BSFX	CBW	U\$	59,220,000.00-
03/12/2008	MOOREFI	MOORE GLOBAL FIXED INCOME FUN	BSFX	DBT	U\$	500,000.00

Confidential Treatment Requested by JPMorgan

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03/12/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSFX	DBT	U\$	5,320,000.00
03/12/2008	TUDORGP	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	DBT	U\$	1,357,000.00
03/12/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSFX	DBT	U\$	1,100,000.00
03/12/2008	MOORE MMFM	MOORE MACRO MARKETS FUND (MAST	BSFX	DBT	U\$	1,000,000.00
03/12/2008	NIEDER NEGAT	RG NIEDERHOFFER NEGATIVE CORRE	BSFX	DBT	U\$	910,000.00
03/12/2008	NIEDER DIV2	ROY G NIEDERHOFFER TRENDHEDGE	BSFX	DBT	U\$	290,000.00
03/12/2008	TUDORGP	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	CBW	U\$	543,772.68-
03/12/2008	TUDOR FFII	TUDOR FAMILY FUND II LLC	BSFX	CBW	U\$	148,813.32-
03/12/2008	TOURADJI GR	TOURADJI GLOBAL RESOURCES MAST	BSFX	CBW	U\$	9,920.00-
03/12/2008	TOURADJI GR	TOURADJI GLOBAL RESOURCES MAST	BSFX	DBT	U\$	1,000,000.00
03/12/2008	JR MOORE	JR MOORE, LP	BSFX	DBT	U\$	20,460.00
03/12/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSFX	CBW	U\$	309,531.10-
03/12/2008	MOORE MMFM	MOORE MACRO MARKETS FUND (MAST	BSFX	DBT	U\$	465,330.89
03/12/2008	LM MOORE FD	LM MOORE, LP	BSFX	CBW	U\$	62,760.00-
03/12/2008	TOURADJI DMF	TOURADJI DIVERSIFIED MASTER FD	BSFX	CBW	U\$	795.00-
03/12/2008	TMI	MITSUBISHI UFJ SECURITIES INT	BSIL	DBT	U\$	1,700,000.00
03/12/2008	BONY EQUITY	BANK OF NEW YORK, EQUITY	BSIL	DBT	U\$	2,980,000.00
03/12/2008	ABBEY TR SVS	ABBEY NATIONAL TREASURY SERVIC	BSIL	DBT	U\$	2,002,990.00
03/12/2008	BANQ PARIBAS	BNP PARIBAS	BSIL	CBW	U\$	30,370,000.00-
03/12/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSIL	CBW	U\$	76,403,512.00-
03/12/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSIL	DBT	U\$	52,060,000.00
03/12/2008	CSFP	CREDIT SUISSE INTERNATIONAL	BSIL	DBT	U\$	16,750,000.00
03/12/2008	BANKAMERICA	BANK OF AMERICA, N A	BSIL	CBW	U\$	105,320,000.00-
03/12/2008	COMMERZBANK	COMMERZBANK AG	BSIL	DBT	U\$	3,020,000.00
03/12/2008	SOC GEN	SOCIETE GENERALE	BSIL	DBT	U\$	3,400,000.00
03/12/2008	CIBOC	CANADIAN IMPERIAL BANK OF COMM	BSIL	DBT	U\$	13,600,000.00
03/12/2008	LBIE	LEHMAN BROTHERS INT'L EUROPE	BSIL	DBT	U\$	6,730,000.00
03/12/2008	UBS AG	UBS AG	BSIL	CBW	U\$	32,790,000.00-
03/12/2008	HBK MASTER	HBK MASTER FUND L.P.	BSIL	DBT	U\$	1,750,000.00
03/12/2008	ABNAMRO	ABN AMRO BANK N.V.	BSIL	DBT	U\$	1,880,000.00
03/12/2008	ABNAMRO	ABN AMRO BANK N.V.	BSIL	DBT	U\$	13,001,744.00
03/12/2008	ELLIOT	ELLIOTT ASSOCIATES, L.P.	BSIL	CBW	U\$	388,000.00-
03/12/2008	ELLIOT INTL	ELLIOTT INTERNATIONAL, L.P.	BSIL	CBW	U\$	1,076,000.00-
03/12/2008	SE BANKEN	SKANDINAVISKA ENSKILDA BANKEN	BSIL	CBW	U\$	2,620,000.00-
03/12/2008	SUNRISE	SUNRISE PARTNERS LP	BSIL	DBT	U\$	1,000,000.00
03/12/2008	CSBFH	CREDIT SUISSE SECURITIES (EUR	BSIL	DBT	U\$	20,500,000.00
03/12/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSIL	DBT	U\$	56,100,000.00
03/12/2008	LIBRA	LIBRA FUND LP	BSIL	DBT	U\$	10,000,000.00
03/12/2008	MS CAP SVC	MORGAN STANLEY CAPITAL SVC INC	BSIL	DBT	U\$	38,785,000.00
03/12/2008	MS CAP SVC	MORGAN STANLEY CAPITAL SVC INC	BSIL	DBT	U\$	1,322,835.89
03/12/2008	CITIBANK	CITIBANK, N.A.	BSIL	DBT	U\$	49,637,000.00

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03/12/2008	CDTCOMMUNAL	DEXIA BANK BELIGIUM SA	BSIL	CBW	U\$	1,050,000.00-
03/12/2008	LANDBADWURT	LANDESBANK BADEN-WUERTTEMBERG	BSIL	DBT	U\$	5,500,000.00
03/12/2008	KAUPHF	KAUPTHING BANK HF	BSIL	DBT	U\$	4,740,000.00
03/12/2008	BI	BANK OF IRELAND, THE GOVERNOR	BSIL	CBW	U\$	1,810,000.00-
03/12/2008	BI	BANK OF IRELAND, THE GOVERNOR	BSIL	DBT	U\$	4,190,000.00
03/12/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSIL	DBT	U\$	32,704,273.00
03/12/2008	RAIF ZEN OST	RAIFFEISEN ZENTRALBANK OST AG	BSIL	CBW	U\$	1,630,000.00-
03/12/2008	PRUD GF	PRUDENTIAL GLOBAL FUNDING, LL	BSIL	CBW	U\$	11,360.56-
03/12/2008	PRUD GF	PRUDENTIAL GLOBAL FUNDING, LL	BSIL	DBT	U\$	2,200,000.00
03/12/2008	HSBC	HSBC BANK PLC	BSIL	DBT	U\$	3,631,653.00
03/12/2008	HSBC	HSBC BANK PLC	BSIL	DBT	U\$	23,200,000.00
03/12/2008	HSBC	HSBC BANK PLC	BSIL	DBT	U\$	23,000,000.00
03/12/2008	GSGLOBOPP	GOLDMAN SACHS GLBL OPPORT FUND	BSIL	CBW	U\$	2,026,000.00-
03/12/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSIL	DBT	U\$	10,590,000.00
03/12/2008	FORTIS BK	FORTIS BANK NV/SA	BSIL	DBT	U\$	71,440,000.00
03/12/2008	MS	MORGAN STANLEY & CO INTL PLC	BSIL	CBW	U\$	531,000.00-
03/12/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSIL	DBT	U\$	3,300,000.00
03/12/2008	RABOBANK	RABOBANK NEDERLAND	BSIL	DBT	U\$	4,690,000.00
03/12/2008	RABOBANK	RABOBANK NEDERLAND	BSIL	DBT	U\$	8,340,000.00
03/12/2008	BBL PLC	BARCLAYS BANK PLC	BSIL	DBT	U\$	25,560,000.00
03/12/2008	HKSH BANK	H K & SHANGHAI BANKING CORP	BSIL	DBT	U\$	13,658,440.00
03/12/2008	PARKCENTRAL	PARKCENTRAL GLOBAL HUB LIMITED	BSIL	DBT	U\$	22,000,000.00
03/12/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSIL	DBT	U\$	2,370,817.00
03/12/2008	AIB	ALLIED IRISH BANKS, P.L.C.	BSIL	CBW	U\$	1,207,100.00-
03/12/2008	DEV BK SGP	DBS BANK LTD.	BSIL	CBW	U\$	5,040,000.00-
03/12/2008	DEV BK SGP	DBS BANK LTD.	BSIL	DBT	U\$	7,420,000.00
03/12/2008	HSBCCCFFRNC	HSBC FINANCIAL PRODUCTS (FRA	BSIL	DBT	U\$	581,925.00
03/12/2008	AMERINVESTLI	AMERICAN INVESTORS LIFE INSUR	BSIL	CBW	U\$	4,832,000.00-
03/12/2008	AMERUS	AVIVA LIFE AND ANNUITY COMPANY	BSIL	CBW	U\$	3,935,000.00-
03/12/2008	MHCB	MIZUHO CORPORATE BANK, LTD.	BSIL	CBW	U\$	4,800,000.00-
03/12/2008	RCGLEVERED	RCG LAR FUND CLASS 3X SERIES 1	BSIL	DBT	U\$	4,674.78
03/12/2008	ILIC	INDIANAPOLIS LIFE INSURANCE CO	BSIL	CBW	U\$	1,158,000.00-
03/12/2008	TRAFALGARCAT	TRAFALGAR CATALYST FUND	BSIL	DBT	U\$	4,000,000.00
03/12/2008	DESHAWLAMIN	D. E. SHAW LAMINAR PORTFOLIOS,	BSIL	DBT	U\$	16,500,000.00
03/12/2008	DESHAWVALEN	D. E. SHAW VALENCE PORTFOLIOS	BSIL	DBT	U\$	466,840.00
03/12/2008	DESHAWVALEN	D. E. SHAW VALENCE PORTFOLIOS	BSIL	DBT	U\$	466,905.00
03/12/2008	BANK OF TKYO	BANK OF TOKYO-MITSUBISHI UFJ,	BSIL	DBT	U\$	1,230,000.00
03/12/2008	OKHLLCRDT AO	OAK HILL CREDIT ALPHA FUND (O	BSIL	CBW	U\$	325,000.00-
03/12/2008	WAMCO01068	WAMCO>>>ACCT.#01068 - THE CROW	BSIL	CBW	U\$	300,000.00-
03/12/2008	WAMCO01082	WAMCO>>>ACCT.#01082 - OREGON P	BSIL	CBW	U\$	600,000.00-
03/12/2008	WAMCO01281	WAMCO>>>ACCT.#01281 - CATERPI	BSIL	CBW	U\$	400,000.00-

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03/12/2008	EQUITRUSTLIC	EQUITRUST LIFE INSURANCE COMP	BSIL	DBT	U\$	1,500,000.00
03/12/2008	BLUEBAY 2	BLUEBAY (MASTER) FUND II LIMIT	BSIL	DBT	U\$	685,150.00
03/12/2008	MOORECF	MOORE CREDIT FUND (MASTER), L.	BSIL	DBT	U\$	1,100,000.00
03/12/2008	SSTF B	CASH EQUIVALENT FUND B, ACTIN	BSIL	DBT	U\$	512,000.00
03/12/2008	AN &	AUSTRALIA & NZ BK. GRP LTD	BSIL	CBW	U\$	7,500,000.00-
03/12/2008	AIGDKROASIS	DKR SOUNDSHORE OASIS HOLDING	BSIL	DBT	U\$	5,700,000.00
03/12/2008	HIGH SOF LTD	D.B. ZWIRN SPECIAL OPPO FD LTD	BSIL	DBT	U\$	587,650.00
03/12/2008	HIGH SOF LTD	D.B. ZWIRN SPECIAL OPPO FD LTD	BSIL	DBT	U\$	137,350.00
03/12/2008	FORE CMF	FORE CONVERTIBLE MASTER FUND,	BSIL	DBT	U\$	380,000.00
03/12/2008	FORE PLAN AF	FORE ERISA FUND, LTD.	BSIL	DBT	U\$	370,000.00
03/12/2008	TRAFALGAR RF	TRAFALGAR RECOVERY FUND	BSIL	DBT	U\$	3,500,000.00
03/12/2008	WAMCO01558	WAMCO>>>ACCT.#01558 - FORD DEF	BSIL	CBW	U\$	300,000.00-
03/12/2008	WAMCO01558	WAMCO>>>ACCT.#01558 - FORD DEF	BSIL	DBT	U\$	500,000.00
03/12/2008	WAMCO01558	WAMCO>>>ACCT.#01558 - FORD DEF	BSIL	DBT	U\$	407,858.00
03/12/2008	BLUEMOUNTCAM	BLUE MOUNTAIN CREDIT ALTERNAT	BSIL	CBW	U\$	4,700,000.00-
03/12/2008	WAMCO01277	WAMCO>>>ACCT.#01277 - KNIGHT-	BSIL	CBW	U\$	300,000.00-
03/12/2008	CASHEQUIV2	CASH EQUIVALENT FUND II	BSIL	DBT	U\$	2,400,000.00
03/12/2008	WAMCO01494	WAMCO>>>ACCT.#01494 - TENNESSE	BSIL	CBW	U\$	300,000.00-
03/12/2008	WESTDEUTSCHE	WESTDEUTSCHE LANDESBANK GIRO	BSIL	DBT	U\$	8,100,000.00
03/12/2008	BANCO BPI	BANCO BPI, SA	BSIL	CBW	U\$	540,000.00-
03/12/2008	WAMCO01601	WAMCO>>>ACCT.#01601 - WESTERN	BSIL	CBW	U\$	2,400,000.00-
03/12/2008	WAMCO01601	WAMCO>>>ACCT.#01601 - WESTERN	BSIL	DBT	U\$	900,000.00
03/12/2008	PERSHINGSQ	PERSHING SQUARE, L.P.	BSIL	CBW	U\$	820,000.00-
03/12/2008	ELLI LT FUND	ELLINGTON LONG TERM FUND LTD.	BSIL	CBW	U\$	300,000.00-
03/12/2008	WAMCO01457	WAMCO>>>ACCT.#01457 - FRANK R	BSIL	CBW	U\$	300,000.00-
03/12/2008	WAMCO01535	WAMCO>>>ACCT.#01535 - WAABSOL	BSIL	CBW	U\$	300,000.00-
03/12/2008	WAMCO01376	WAMCO>>>ACCT.#01376 - STATE RE	BSIL	CBW	U\$	400,000.00-
03/12/2008	H/2 CPMF	H/2 CREDIT PARTNERS MASTER FU	BSIL	CBW	U\$	904,176.36-
03/12/2008	III RVC SHF	III RELATIVE VALUE CREDIT STRA	BSIL	DBT	U\$	11,340,000.00
03/12/2008	ZENO MF	SPM DIRECTIONAL MORTGAGE CREDI	BSIL	DBT	U\$	1,500,000.00
03/12/2008	LINDCAPLP	LINDEN CAPITAL LP	BSIL	CBW	U\$	1,090,000.00-
03/12/2008	CNHCA MASTER	CNH CA MASTER ACCOUNT, L.P.	BSIL	DBT	U\$	488,596.00
03/12/2008	AURELIUS CM	AURELIUS CAPITAL MASTER, LTD.	BSIL	DBT	U\$	1,300,000.00
03/12/2008	AURELIUS CM	AURELIUS CAPITAL MASTER, LTD.	BSIL	DBT	U\$	1,300,000.00
03/12/2008	AURELIUS CP	AURELIUS CAPITAL PARTNERS, LP	BSIL	DBT	U\$	1,600,000.00
03/12/2008	AURELIUS CP	AURELIUS CAPITAL PARTNERS, LP	BSIL	DBT	U\$	1,600,000.00
03/12/2008	BLUECREST CI	BLUECREST CAPITAL INTERNATION	BSIL	DBT	U\$	600,000.00
03/12/2008	CONCOPART	CONCORDIA PARTNERS L.P.	BSIL	DBT	U\$	1,900,000.00
03/12/2008	PERSHINGSQIN	PERSHING SQUARE INTERNATIONAL	BSIL	CBW	U\$	1,190,000.00-
03/12/2008	BLUEMOUNTEAM	BLUE MOUNTAIN EQUITY ALTERNAT	BSIL	DBT	U\$	395,000.00
03/12/2008	RSTVA	RETIREMENT SYSTEM OF THE TENNE	BSIL	DBT	U\$	9,177.23

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03/12/2008	TDTIMBERINV2	TD TIMBERLANE INVSTS LIMITED	BSIL	CBW	U\$	16,957,019.06-
03/12/2008	TDBT2	TORONTO-DOMINION BK, THE, TOR	BSIL	CBW	U\$	16,957,019.07-
03/12/2008	WAMCO01319	WAMCO>>>ACCT.#01319 - GANNET	BSIL	CBW	U\$	300,000.00-
03/12/2008	NOMURA GFP	NOMURA GLOBAL FINANCIAL PRODUC	BSIL	DBT	U\$	40,650,000.00
03/12/2008	NOMURA GFP	NOMURA GLOBAL FINANCIAL PRODUC	BSIL	DBT	U\$	18,670,000.00
03/12/2008	BREVAN HMF	BREVAN HOWARD MASTER FUND LTD.	BSIL	DBT	U\$	1,332.56
03/12/2008	WAMCO02584	WAMCO>>>ACCT.#02584 - J.P. MOR	BSIL	CBW	U\$	300,000.00-
03/12/2008	CQS ABS	CQS ABS MASTER FUND LIMITED	BSIL	DBT	U\$	4,000,000.00
03/12/2008	WAMCO00993	WAMCO>>>ACCT.#00993 - SEPARATE	BSIL	CBW	U\$	300,000.00-
03/12/2008	WAMCO01040	WAMCO>>>ACCT.#01040 - IBM UNI	BSIL	CBW	U\$	300,000.00-
03/12/2008	WAMCO01636	WAMCO>>>ACCT.#01636 - PENSION	BSIL	CBW	U\$	400,000.00-
03/12/2008	WAMCO01636	WAMCO>>>ACCT.#01636 - PENSION	BSIL	DBT	U\$	309,077.00
03/12/2008	ACUITY MF	ACUITY MASTER FUND LTD.	BSIL	DBT	U\$	28,951.00
03/12/2008	ACUITY MF	ACUITY MASTER FUND LTD.	BSIL	DBT	U\$	520,000.00
03/12/2008	LYXOR ACUITY	LYXOR/ACUITY FUND LIMITED	BSIL	DBT	U\$	710,000.00
03/12/2008	SION HMMF	SION HALL MACRO MASTER FUND LT	BSIL	DBT	U\$	280,630.00
03/12/2008	SION HMMF	SION HALL MACRO MASTER FUND LT	BSIL	DBT	U\$	270
03/12/2008	MP US EQU	MARINER PRNTS US EQUITIES LP	BSIL	CBW	U\$	348,594.00-
03/12/2008	MAR AT US EQ	MARINER ATLANTIC US EQUITIES L	BSIL	CBW	U\$	480,336.00-
03/12/2008	PARAMAX SR	PARAMAX SPECIALTY RE, LLC	BSIL	CBW	U\$	50,000.00-
03/12/2008	TD GF	TORONTO DOMINION GLOB. FINANCE	BSIL	CBW	U\$	280,000.00-
03/12/2008	TD GF	TORONTO DOMINION GLOB. FINANCE	BSIL	DBT	U\$	510,000.00
03/12/2008	KKR PEI	KKR PEI INVESTMENTS LP	BSIL	DBT	U\$	6,000,000.00
03/12/2008	ASHWELL R13	ASHWELL RATED S.A. SERIES 13	BSIL	CBW	U\$	100,000.00-
03/12/2008	ASHWELL R14	ASHWELL RATED S.A. SERIES 14	BSIL	DBT	U\$	850,000.00
03/12/2008	LIB-HMF I	LIBERTY HARBOR MASTER FUND I,	BSIL	DBT	U\$	565,000.00
03/12/2008	OWL CREEK II	OWL CREEK II, L.P.	BSIL	DBT	U\$	1,862,690.00
03/12/2008	AGILITY GEMF	AGILITY GLOBAL EQUITIES M.F.	BSIL	DBT	U\$	530,000.00
03/12/2008	IOWA EMP	IOWA PUBLIC EMPLOYEE'S RET SYS	BSIL	DBT	U\$	1,250,000.00
03/12/2008	IOWA EMP	IOWA PUBLIC EMPLOYEE'S RET SYS	BSIL	DBT	U\$	994,794.00
03/12/2008	N-STAR RESOF	NORTHSTAR REAL ESTATE SOMF	BSIL	CBW	U\$	836,784.00-
03/12/2008	PAUL-ASMF	PAULSON ADV. SEL MSTR FD LTD	BSIL	CBW	U\$	440,000.00-
03/12/2008	CAPMARK SREL	CAPMARK STRUCT. REAL EST. LTD.	BSIL	DBT	U\$	1,875,000.00
03/12/2008	ABBAY TR SVS	ABBAY NATIONAL TREASURY SERVIC	BSB	DBT	U\$	4,231,360.00
03/12/2008	BANQ PARIBAS	BNP PARIBAS	BSB	DBT	U\$	12,476,520.00
03/12/2008	BANQ PARIBAS	BNP PARIBAS	BSB	DBT	U\$	5,000,000.00
03/12/2008	BBL PLC	BARCLAYS BANK PLC	BSB	DBT	U\$	50,080,000.00
03/12/2008	CIBOC	CANADIAN IMPERIAL BANK OF COMM	BSB	DBT	U\$	1,860,000.00
03/12/2008	DRESNER BK	DRESNER BANK AG	BSB	CBW	U\$	4,000,000.00-
03/12/2008	DRESNER BK	DRESNER BANK AG	BSB	DBT	U\$	796,345.00
03/12/2008	FORTIS BK	FORTIS BANK NV/SA	BSB	CBW	U\$	4,020,000.00-

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03/12/2008	FORTIS BK	FORTIS BANK NV/SA	BSB	DBT	U\$	6,620,000.00
03/12/2008	SOC GEN	SOCIETE GENERALE	BSB	CBW	U\$	1,222,000.00-
03/12/2008	TORONTO	TORONTO DOMINION BANK	BSB	CBW	U\$	926,000.00-
03/12/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSB	DBT	U\$	51,131,181.00
03/12/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSB	DBT	U\$	3,830,000.00
03/12/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSB	DBT	U\$	130,384,934.00
03/12/2008	UBS AG	UBS AG	BSB	DBT	U\$	43,897,908.00
03/12/2008	UBS AG	UBS AG	BSB	DBT	U\$	2,420,000.00
03/12/2008	BANKAMERICA	BANK OF AMERICA, N A	BSB	DBT	U\$	18,152,055.00
03/12/2008	BANKAMERICA	BANK OF AMERICA, N A	BSB	DBT	U\$	9,250,000.00
03/12/2008	MIZUHO	MIZUHO CAPITAL MARKETS CORPOR	BSB	CBW	U\$	1,020,000.00-
03/12/2008	STSB	FIFTH THIRD BANK	BSB	CBW	U\$	1,561,624.00-
03/12/2008	WACH	WACHOVIA NATIONAL ASSOCIATION	BSB	DBT	U\$	711,267.00
03/12/2008	III	III FINANCE LIMITED	BSB	DBT	U\$	1,150,000.00
03/12/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSB	DBT	U\$	61,712,596.00
03/12/2008	MLCAPSERV	MERRILL LYNCH CAPITAL SERVICES	BSB	CBW	U\$	7,640,000.00-
03/12/2008	MSCS	MORGAN STANLEY CAPITAL SVCS	BSB	DBT	U\$	138,980,000.00
03/12/2008	PNC	PNC BANK N.A.	BSB	CBW	U\$	31,270,000.00-
03/12/2008	PNC	PNC BANK N.A.	BSB	DBT	U\$	6,607,228.00
03/12/2008	SMBC CAP	SMBC CAPITAL MARKETS, INC.	BSB	DBT	U\$	4,050,000.00
03/12/2008	SMBC CAP	SMBC CAPITAL MARKETS, INC.	BSB	DBT	U\$	950,938.00
03/12/2008	CITGRPFNPROD	CITIGROUP FINANCIAL PRODUCTS	BSB	DBT	U\$	15,036,172.00
03/12/2008	CITGRPFNPROD	CITIGROUP FINANCIAL PRODUCTS	BSB	DBT	U\$	13,980,000.00
03/12/2008	FIRST TENN	FIRST TENNESSEE BANK N.A.	BSB	CBW	U\$	5,580,000.00-
03/12/2008	CCDF	HSBC FRANCE	BSB	DBT	U\$	17,730,000.00
03/12/2008	ABNAMRO	ABN AMRO BANK N.V.	BSB	CBW	U\$	49,070,000.00-
03/12/2008	ABNAMRO	ABN AMRO BANK N.V.	BSB	DBT	U\$	1,100,000.00
03/12/2008	ABNAMRO	ABN AMRO BANK N.V.	BSB	DBT	U\$	42,300,000.00
03/12/2008	ZIONS FNB	ZIONS FIRST NATIONAL BANK	BSB	CBW	U\$	451,411.00-
03/12/2008	ZIONS FNB	ZIONS FIRST NATIONAL BANK	BSB	DBT	U\$	1,620,000.00
03/12/2008	LLOYDS BANK	LLOYDS TSB BANK PLC	BSB	CBW	U\$	1,960,000.00-
03/12/2008	WASHMUTFA	WASHINGTON MUTUAL BANK	BSB	DBT	U\$	25,900,000.00
03/12/2008	WELLSFARGOBK	WELLS FARGO BANK, NA.	BSB	DBT	U\$	79,060,000.00
03/12/2008	ELLIOT	ELLIOTT ASSOCIATES, L.P.	BSB	CBW	U\$	444,000.00-
03/12/2008	REGIONSBNK	REGIONS BANK	BSB	CBW	U\$	4,849,073.00-
03/12/2008	HBOS	BANK OF SCOTLAND PLC	BSB	DBT	U\$	270,000.00
03/12/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSB	DBT	U\$	3,250,000.00
03/12/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSB	DBT	U\$	12,020,000.00
03/12/2008	CDCM	NATIXIS	BSB	DBT	U\$	800,000.00
03/12/2008	WELLS	WELLS FARGO & CO	BSB	CBW	U\$	2,000,000.00-
03/12/2008	WELLS	WELLS FARGO & CO	BSB	DBT	U\$	3,150,000.00

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03/12/2008	OAKHILLCCF	PLATINUM GROVE CONTINGENT CAPI	BSB	DBT	U\$	5,242,000.00
03/12/2008	ROY BK CANAD	ROYAL BANK OF CANADA	BSB	DBT	U\$	9,020,000.00
03/12/2008	ROY BK CANAD	ROYAL BANK OF CANADA	BSB	DBT	U\$	6,083,424.00
03/12/2008	METLIFE	METROPOLITAN LIFE INSURANCE CO	BSB	DBT	U\$	1,400,000.00
03/12/2008	DZ BANK AG	DZ BANK AG DEUTSCHE ZENTRALE	BSB	DBT	U\$	2,035,595.00
03/12/2008	SSHMF	STRUCTURED SERVICING HOLDINGS	BSB	DBT	U\$	2,000,000.00
03/12/2008	PARMENIDESMF	PARMENIDES MASTER FUND, L.P.	BSB	DBT	U\$	5,060,000.00
03/12/2008	ABNAMRO	ABN AMRO BANK N.V.	BSCP	CBW	U\$	41,020,000.00-
03/12/2008	BANKAMERICA	BANK OF AMERICA, N A	BSCP	DBT	U\$	35,669,117.00
03/12/2008	BBL PLC	BARCLAYS BANK PLC	BSCP	DBT	U\$	41,140,000.00
03/12/2008	BANQ PARIBAS	BNP PARIBAS	BSCP	CBW	U\$	5,020,000.00-
03/12/2008	CSFP	CREDIT SUISSE INTERNATIONAL	BSCP	DBT	U\$	38,250,000.00
03/12/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSCP	CBW	U\$	9,325,000.00-
03/12/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSCP	DBT	U\$	4,405,747.00
03/12/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSCP	DBT	U\$	67,281,000.00
03/12/2008	CITIBANK	CITIBANK, N.A.	BSCP	DBT	U\$	34,356,861.00
03/12/2008	CITIBANK	CITIBANK, N.A.	BSCP	DBT	U\$	1,460,000.00
03/12/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSCP	DBT	U\$	21,470,000.00
03/12/2008	MLIL	MERRILL LYNCH INTERNATIONAL	BSCP	CBW	U\$	13,020,000.00-
03/12/2008	MSCS	MORGAN STANLEY CAPITAL SVCS	BSCP	DBT	U\$	9,940,000.00
03/12/2008	WACH	WACHOVIA NATIONAL ASSOCIATION	BSCP	CBW	U\$	5,250,000.00-
03/12/2008	LISPENARDSCF	LISPENARD STREET CREDIT (MAST	BSCP	DBT	U\$	15,300,000.00
03/12/2008	RUTLAND RI11	RUTLAND RATED INVESTMNTS - 11	BSCP	CBW	U\$	10,000.00-
03/12/2008	ACUITY MF	ACUITY MASTER FUND LTD.	BSCP	DBT	U\$	480,000.00
03/12/2008	WATERSHD CP	WATERSHED CAPITAL PARTNERS, L.	BSCP	DBT	U\$	300,000.00
03/12/2008	WATERSHD CIP	WATERSHED CAPITAL INSTIT PARTN	BSCP	DBT	U\$	640,000.00
03/12/2008	WATERSHD CPO	WATERSHED CAPITAL PARTN OFFSHO	BSCP	DBT	U\$	460,000.00
03/12/2008	PONDVCM	POND VIEW CREDIT (MASTER), L.P	BSCP	DBT	U\$	2,200,000.00
03/12/2008	MASSMU PCBF	MASSMUTUAL PREMIER CORE BOND F	BSCP	DBT	U\$	270,000.00
03/12/2008	DCI UNBRELLA	DCI UMBRELLA FUND PLC, AN UMB	BSCP	CBW	U\$	300,000.00-
03/12/2008	ASHWELL R5A	ASHWELL RATED SA 5A	BSCP	CBW	U\$	20,000.00-
03/12/2008	ASHWELL R5B	ASHWELL RATED SA 5B	BSCP	CBW	U\$	10,000.00-
03/12/2008	ASHWELL R6A	ASHWELL RATED SA 6A	BSCP	CBW	U\$	10,000.00-
03/12/2008	ASHWELL R6B	ASHWELL RATED SA 6B	BSCP	CBW	U\$	10,000.00-
03/12/2008	INVEST IMSMF	INVESTCORP INTERLACHEN MULTI-S	BSCP	DBT	U\$	3,600,000.00
03/12/2008	ELL SP OPP	ELLINGTON SPECIAL OPPORTUNITIE	BSCP	CBW	U\$	600,000.00-
03/13/2008	FHCIN	FHLB CINCINATTI	BSCM	CBW	U\$	1,208,105.00-
03/13/2008	FHCIN	FHLB CINCINATTI	BSCM	DBT	U\$	220,489.00
03/13/2008	NCBC	NATIONAL CITY BANK	BSCM	CBW	U\$	9,570,000.00-
03/13/2008	NCBC	NATIONAL CITY BANK	BSCM	CBW	U\$	9,570,000.00-
03/13/2008	NCBC	NATIONAL CITY BANK	BSCM	DBT	U\$	13,150,000.00

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03/13/2008	NCBC	NATIONAL CITY BANK	BSCM	DBT	U\$	13,150,000.00
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	55,982.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	38,920.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	55,982.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	70,325.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	70,325.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	75,780.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	75,780.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	57,103.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	57,103.00-
03/13/2008	EOC	EOC CORP 1	BSCM	CBW	U\$	38,920.00-
03/13/2008	USBANCORP	US BANCORP	BSCM	DBT	U\$	1,080,000.00
03/13/2008	USBANCORP	US BANCORP	BSCM	DBT	U\$	1,080,000.00
03/13/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSFX	DBT	U\$	2,800,000.00
03/13/2008	QUANM	QUANTUM PARTNERS LDC	BSFX	DBT	U\$	13,000,000.00
03/13/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSFX	DBT	U\$	3,300,000.00
03/13/2008	MORG	MORGAN STANLEY & CO., INC.	BSFX	DBT	U\$	2,420,000.00
03/13/2008	MSCG	MORGAN STANLEY CAPITAL GROUP	BSFX	CBW	U\$	18,150,000.00-
03/13/2008	TRADEPRO	TRADE PROCESS CORPORATION	BSFX	DBT	U\$	25,700,000.00
03/13/2008	TRADEPRO	TRADE PROCESS CORPORATION	BSFX	DBT	U\$	600,000.00
03/13/2008	AIGI	AIG INTERNATIONAL	BSFX	CBW	U\$	10,850,000.00-
03/13/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSFX	CBW	U\$	22,960,000.00-
03/13/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSFX	DBT	U\$	23,280,000.00
03/13/2008	DRESNER BK	DRESNER BANK AG	BSFX	DBT	U\$	1,920,000.00
03/13/2008	COMM BK INTL	COMMERZBANK INTERNATIONAL S.A.	BSFX	DBT	U\$	13,260,000.00
03/13/2008	ABNAMRO	ABN AMRO BANK N.V.	BSFX	DBT	U\$	3,300,000.00
03/13/2008	AN &	AUSTRALIA & NZ BK. GRP LTD	BSFX	CBW	U\$	2,690,000.00-
03/13/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSFX	DBT	U\$	2,640,000.00
03/13/2008	NEH LLC	NEW EAGLE HOLDINGS, LLC	BSFX	CBW	U\$	1,077,609.00-
03/13/2008	AMA CAP	AMA CAPITAL LLC	BSFX	DBT	U\$	4,600,000.00
03/13/2008	TUDORGP	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	DBT	U\$	1,870,000.00
03/13/2008	MOOREMACRO	MOORE MACRO FUND, L. P.	BSFX	DBT	U\$	600,000.00
03/13/2008	TUDOR FF	TUDOR FUTURES FUND	BSFX	DBT	U\$	266,000.00
03/13/2008	TUDORGP	TUDOR BVI GLOBAL PORTFOLIO LP	BSFX	CBW	U\$	134,651.88-
03/13/2008	TUDOR FF	TUDOR FUTURES FUND	BSFX	CBW	U\$	106,689.00-
03/13/2008	TUDOR FFII	TUDOR FAMILY FUND II LLC	BSFX	CBW	U\$	236,274.12-
03/13/2008	CAXTON IL	CAXTON INTERNATIONAL LIMITED	BSFX	DBT	U\$	2,821,485.00
03/13/2008	JR MOORE	JR MOORE, LP	BSFX	CBW	U\$	23,585.00-
03/13/2008	FORT COMM FD	FORTRESS COMMODITIES FUND LTD	BSFX	CBW	U\$	113,050.00-
03/13/2008	BONY EQUITY	BANK OF NEW YORK, EQUITY	BSIL	CBW	U\$	2,133,247.00-
03/13/2008	ABBEY TR SVS	ABBEY NATIONAL TREASURY SERVIC	BSIL	DBT	U\$	2,002,990.00

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03/13/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSIL	DBT	U\$	57,420,000.00
03/13/2008	CSFP	CREDIT SUISSE INTERNATIONAL	BSIL	CBW	U\$	2,500,000.00-
03/13/2008	BANKAMERICA	BANK OF AMERICA, N A	BSIL	DBT	U\$	20,600,000.00
03/13/2008	COMMERZBANK	COMMERZBANK AG	BSIL	DBT	U\$	5,000,000.00
03/13/2008	SOC GEN	SOCIETE GENERALE	BSIL	CBW	U\$	16,514,000.00-
03/13/2008	MLIL	MERRILL LYNCH INTERNATIONAL	BSIL	DBT	U\$	24,787,434.00
03/13/2008	LBIE	LEHMAN BROTHERS INT'L EUROPE	BSIL	CBW	U\$	14,600,000.00-
03/13/2008	LBIE	LEHMAN BROTHERS INT'L EUROPE	BSIL	DBT	U\$	6,340,000.00
03/13/2008	UBS AG	UBS AG	BSIL	CBW	U\$	17,270,000.00-
03/13/2008	UBS AG	UBS AG	BSIL	DBT	U\$	62,550,000.00
03/13/2008	HBK MASTER	HBK MASTER FUND L.P.	BSIL	DBT	U\$	900,000.00
03/13/2008	ABNAMRO	ABN AMRO BANK N.V.	BSIL	DBT	U\$	10,220,000.00
03/13/2008	BLP1	BAUPOST LIMITED PART. A-1	BSIL	DBT	U\$	3,500,000.00
03/13/2008	BLP3	BAUPOST LIMITED PART. B-1	BSIL	DBT	U\$	1,560,000.00
03/13/2008	SE BANKEN	SKANDINAVISKA ENSKILDA BANKEN	BSIL	CBW	U\$	1,775,000.00-
03/13/2008	CASTLERIGG	CASTLERIGG MASTER INVESTMENTS	BSIL	DBT	U\$	9,000,000.00
03/13/2008	LIBRA	LIBRA FUND LP	BSIL	DBT	U\$	10,000,000.00
03/13/2008	NCBC	NATIONAL CITY BANK	BSIL	DBT	U\$	1,500,000.00
03/13/2008	MS CAP SVC	MORGAN STANLEY CAPITAL SVC INC	BSIL	DBT	U\$	2,090,000.00
03/13/2008	MS CAP SVC	MORGAN STANLEY CAPITAL SVC INC	BSIL	DBT	U\$	133,130,147.00
03/13/2008	CITIBANK	CITIBANK, N.A.	BSIL	DBT	U\$	21,585,500.00
03/13/2008	PNC	PNC BANK N.A.	BSIL	DBT	U\$	2,680,000.00
03/13/2008	CDCFP	NATIXIS FINANCIAL PRODUCTS INC	BSIL	CBW	U\$	3,910,000.00-
03/13/2008	BBT FUND	BBT FUND, L.P.	BSIL	DBT	U\$	1,100,000.00
03/13/2008	VIK	VIKING GLOBAL EQUITIES, L.P.	BSIL	CBW	U\$	950,000.00-
03/13/2008	VGE	VGE III PORTFOLIO LIMITED	BSIL	CBW	U\$	1,425,000.00-
03/13/2008	LLOYDS BANK	LLOYDS TSB BANK PLC	BSIL	CBW	U\$	11,660,000.00-
03/13/2008	CITADEL EQ	CITADEL EQUITY FUND LTD.	BSIL	CBW	U\$	8,447,740.00-
03/13/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSIL	DBT	U\$	14,880,000.00
03/13/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSIL	DBT	U\$	74,860,000.00
03/13/2008	SWISS RE	SWISS RE FINANCIAL PRODUCTS CO	BSIL	CBW	U\$	7,100,000.00-
03/13/2008	SWISS RE	SWISS RE FINANCIAL PRODUCTS CO	BSIL	DBT	U\$	2,700,000.00
03/13/2008	HSBC	HSBC BANK PLC	BSIL	DBT	U\$	14,300,000.00
03/13/2008	GSGOFOL	GOLDMAN SACHS GLBL OPPOR OFFSH	BSIL	DBT	U\$	16,600,000.00
03/13/2008	PLEXUSFUND	PLEXUS FUND LIMITED	BSIL	DBT	U\$	950,000.00
03/13/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSIL	CBW	U\$	4,730,000.00-
03/13/2008	FORTIS BK	FORTIS BANK NV/SA	BSIL	DBT	U\$	71,970,000.00
03/13/2008	CONCEALPHA	CAP FUND, LP	BSIL	DBT	U\$	360,000.00
03/13/2008	CANYONVALUE	CANYON VALUE REALIZATION FUND	BSIL	DBT	U\$	1,250,000.00
03/13/2008	BBL PLC	BARCLAYS BANK PLC	BSIL	CBW	U\$	12,930,000.00-
03/13/2008	CANYON	CANYON VALUE REAL FND CAYMAN	BSIL	DBT	U\$	5,000,000.00

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03/13/2008	HKSH BANK	H K & SHANGHAI BANKING CORP	BSIL	DBT	U\$	25,100,000.00
03/13/2008	HKSH BANK	H K & SHANGHAI BANKING CORP	BSIL	DBT	U\$	3,900,000.00
03/13/2008	STAPACCREOPP	STANDARD PACIFIC CREDIT OPP	BSIL	CBW	U\$	750,000.00-
03/13/2008	GS GAF PLC	GS GLOBAL ALPHA FND PUB LTD CO	BSIL	CBW	U\$	2,800,000.00-
03/13/2008	CNTNTLCASLT	CONTINENTAL CASUALTY COMPANY	BSIL	CBW	U\$	1,730,000.00-
03/13/2008	BLP2	BAUPOST LIMITED PART. C-1	BSIL	DBT	U\$	8,770,000.00
03/13/2008	BAUVALII	BAUPOST VALUE PARTNERS LP-II	BSIL	DBT	U\$	1,440,000.00
03/13/2008	BAUVALI	BAUPOST VALUE PARTNERS LP-I	BSIL	DBT	U\$	2,030,000.00
03/13/2008	BAUVALIII	BAUPOST VALUE PARTNERS LP-III	BSIL	DBT	U\$	930,000.00
03/13/2008	YBI	YB INSTIT LTD PARTNERSHIP	BSIL	DBT	U\$	1,220,000.00
03/13/2008	HBI	HB INSTIT LTD PARTNERSHIP	BSIL	DBT	U\$	3,700,000.00
03/13/2008	PBINSTLP	PB INSTIT LIMITED PARTNERSHIP	BSIL	DBT	U\$	1,750,000.00
03/13/2008	PIMCO00175	PIMCO>>>ACCT.#00175 - FRANK R	BSIL	DBT	U\$	1,250,000.00
03/13/2008	PIMCO03199	PIMCO>>>ACCT.#03199 - PIMCO AB	BSIL	CBW	U\$	1,750,000.00-
03/13/2008	SACCA	S.A.C. CAPITAL ASSOC. LLC	BSIL	CBW	U\$	836,000.00-
03/13/2008	DRAKEFUND	DRAKE OFFSHORE MASTER FUND LT	BSIL	DBT	U\$	380,000.00
03/13/2008	OVA	OSTERREICHISCHE VOLKSBANKEN A	BSIL	DBT	U\$	2,670,000.00
03/13/2008	DEV BK SGP	DBS BANK LTD.	BSIL	DBT	U\$	5,650,000.00
03/13/2008	HSBCCCCFRNC	HSBC FINANCIAL PRODUCTS (FRA	BSIL	DBT	U\$	5,680,000.00
03/13/2008	DESHAWCOMPO	D. E. SHAW COMPOSITE PORTFOLI	BSIL	DBT	U\$	500,000.00
03/13/2008	CSFB CQSMF	CQS CONV & QUANT STRAT MF LTD	BSIL	DBT	U\$	1,800,000.00
03/13/2008	HAMB LANDES	HSH NORDBANK AG	BSIL	DBT	U\$	1,729,239.00
03/13/2008	TRAFALGARCAT	TRAFALGAR CATALYST FUND	BSIL	DBT	U\$	2,100,000.00
03/13/2008	DESHAWLAMIN	D. E. SHAW LAMINAR PORTFOLIOS,	BSIL	DBT	U\$	2,000,000.00
03/13/2008	BANK OF TKYO	BANK OF TOKYO-MITSUBISHI UFJ,	BSIL	DBT	U\$	2,320,000.00
03/13/2008	MOORECF	MOORE CREDIT FUND (MASTER), L.	BSIL	DBT	U\$	2,577,308.00
03/13/2008	MOORECF	MOORE CREDIT FUND (MASTER), L.	BSIL	DBT	U\$	4,200,000.00
03/13/2008	DESHAWOCULUS	D. E. SHAW OCULUS PORTFOLIOS,	BSIL	DBT	U\$	6,000,000.00
03/13/2008	SHINSEI BANK	SHINSEI BANK LTD.	BSIL	DBT	U\$	10,600,000.00
03/13/2008	FORE CMF	FORE CONVERTIBLE MASTER FUND,	BSIL	DBT	U\$	400,000.00
03/13/2008	FORE CRDT MF	FORE MULTI STRATEGY MASTER FUN	BSIL	DBT	U\$	276,533.00
03/13/2008	TRAFALGAR RF	TRAFALGAR RECOVERY FUND	BSIL	DBT	U\$	8,500,000.00
03/13/2008	BLUEMOUNTCAM	BLUE MOUNTAIN CREDIT ALTERNAT	BSIL	DBT	U\$	600,000.00
03/13/2008	JAMESRIV MSF	JAMES RIVER MULTI-STRATEGY LTD	BSIL	CBW	U\$	92,507.19-
03/13/2008	WESTDEUTSCHE	WESTDEUTSCHE LANDESBANK GIRO	BSIL	DBT	U\$	81,000.00
03/13/2008	WESTDEUTSCHE	WESTDEUTSCHE LANDESBANK GIRO	BSIL	DBT	U\$	11,000,000.00
03/13/2008	WESTDEUTSCHE	WESTDEUTSCHE LANDESBANK GIRO	BSIL	DBT	U\$	8,019,000.00
03/13/2008	DRAKE GOMF	DRAKE GLOBAL OPPORTUN. MASTER	BSIL	CBW	U\$	705,000.00-
03/13/2008	DRAKE GOMF	DRAKE GLOBAL OPPORTUN. MASTER	BSIL	DBT	U\$	380,000.00
03/13/2008	STARK ASIAMF	STARK ASIA MASTER FUND LTD.	BSIL	DBT	U\$	31,753.00
03/13/2008	IIIRELATIVE	III RELATIVE VALUE/MACRO HUB	BSIL	DBT	U\$	1,275,000.00

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03/13/2008	SANDELMANPMM	SANDELMAN PARTNERS MULTI-STRA	BSIL	CBW	U\$	600,000.00-
03/13/2008	MSBANKINTL	MORGAN STANLEY BANK INTERNATIO	BSIL	DBT	U\$	405,000.00
03/13/2008	SOLOMERFUND	SOLOMER FUND, LLC	BSIL	DBT	U\$	1,100,000.00
03/13/2008	BRCBRDG OLIF	OLIFANT FUND LTD.	BSIL	DBT	U\$	930,000.00
03/13/2008	LINDCAPLP	LINDEN CAPITAL LP	BSIL	CBW	U\$	1,090,000.00-
03/13/2008	CIMSL	CONCORDIA INSTITUTIONAL MULTI-	BSIL	DBT	U\$	900,000.00
03/13/2008	CONCOPART	CONCORDIA PARTNERS L.P.	BSIL	DBT	U\$	500,000.00
03/13/2008	OCEANIC EF	OCEANIC ENERGY FUND	BSIL	DBT	U\$	4,500,000.00
03/13/2008	UFT FIARB 1	UNDERLYING FDS TR - THE FI ARB	BSIL	CBW	U\$	198,660.00-
03/13/2008	WAMCO00923	WAMCO>>>ACCT.#00923 - 1199 SEI	BSIL	CBW	U\$	300,000.00-
03/13/2008	SNYDER M J	SNYDER, MICHAEL J., MR.	BSIL	DBT	U\$	400,000.00
03/13/2008	PIMCO00459	PIMCO>>>ACCT.#00459 - TEACHER	BSIL	DBT	U\$	250,000.00
03/13/2008	STARK MFL	STARK MASTER FUND LTD	BSIL	DBT	U\$	1,448,745.00
03/13/2008	BRCBRDG FYI	FYI LTD.	BSIL	DBT	U\$	1,870,000.00
03/13/2008	BRCBRDG FFI	FFI FUND LTD.	BSIL	DBT	U\$	5,597,000.00
03/13/2008	SAC ARB	S.A.C. ARBITRAGE FUND LLC	BSIL	DBT	U\$	318,000.00
03/13/2008	SAC ARB	S.A.C. ARBITRAGE FUND LLC	BSIL	DBT	U\$	141,247.00
03/13/2008	PIMCO ALPHMF	PIMCO COMB ALPHA STRAT MF	BSIL	DBT	U\$	1,000,000.00
03/13/2008	TD GF	TORONTO DOMINION GLOB. FINANCE	BSIL	DBT	U\$	400,000.00
03/13/2008	PSAM WA MF	PSAM WORLDARB MASTER FUND LTD.	BSIL	DBT	U\$	100,000,000.00
03/13/2008	S-P MSTR FD	SOUTHPOINT MASTER FUND, LP	BSIL	CBW	U\$	2,000,000.00-
03/13/2008	GSAM GSQSEMM	GSAM- QUANT. STRAT. E.M.M.F LP	BSIL	CBW	U\$	354,000.00-
03/13/2008	WZ REC FD	WAYZATA RECOVERY FUND LLC	BSIL	CBW	U\$	1,595,286.05-
03/13/2008	DEBELLO INV	DEBELLO INVESTORS LLC	BSIL	DBT	U\$	389,839.00
03/13/2008	III CRDT	III CREDIT BIAS HUB FUND LTD.	BSIL	DBT	U\$	11,175,000.00
03/13/2008	GLENHILL CON	GLENHILL CONCENTRATED FUND LP	BSIL	CBW	U\$	11,316,097.00-
03/13/2008	KALLISTAASMF	KALLISTA ARBITRAGE STRATEGIES	BSB	CBW	U\$	7,637.65-
03/13/2008	ABBEY TR SVS	ABBEY NATIONAL TREASURY SERVIC	BSB	DBT	U\$	2,002,990.00
03/13/2008	BANK NOVA	BANK OF NOVA SCOTIA	BSB	DBT	U\$	16,500,000.00
03/13/2008	BANQ PARIBAS	BNP PARIBAS	BSB	DBT	U\$	45,640,000.00
03/13/2008	BBL PLC	BARCLAYS BANK PLC	BSB	DBT	U\$	86,710,000.00
03/13/2008	BBL PLC	BARCLAYS BANK PLC	BSB	DBT	U\$	43,930,000.00
03/13/2008	CIBOC	CANADIAN IMPERIAL BANK OF COMM	BSB	DBT	U\$	2,500,000.00
03/13/2008	FORTIS BK	FORTIS BANK NV/SA	BSB	DBT	U\$	23,680,000.00
03/13/2008	SOC GEN	SOCIETE GENERALE	BSB	CBW	U\$	2,840,000.00-
03/13/2008	RBS PLC	ROYAL BK OF SCOTLAND PLC	BSB	DBT	U\$	115,000,000.00
03/13/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSB	DBT	U\$	9,300,000.00
03/13/2008	UBS AG	UBS AG	BSB	DBT	U\$	24,300,000.00
03/13/2008	UBS AG	UBS AG	BSB	DBT	U\$	17,800,000.00
03/13/2008	AQR	AQR ABSOLUTE RETURN MASTER ACC	BSB	DBT	U\$	3,000,000.00
03/13/2008	BANKAMERICA	BANK OF AMERICA, N A	BSB	DBT	U\$	22,500,000.00

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03/13/2008	CDCFP	NATIXIS FINANCIAL PRODUCTS INC	BSB	CBW	U\$	698,000.00-
03/13/2008	MIZUHO	MIZUHO CAPITAL MARKETS CORPOR	BSB	DBT	U\$	563,164.00
03/13/2008	MIZUHO	MIZUHO CAPITAL MARKETS CORPOR	BSB	DBT	U\$	1,700,000.00
03/13/2008	WACH	WACHOVIA NATIONAL ASSOCIATION	BSB	DBT	U\$	711,267.00
03/13/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSB	DBT	U\$	96,715,836.00
03/13/2008	MLCAPSERV	MERRILL LYNCH CAPITAL SERVICES	BSB	DBT	U\$	26,190,000.00
03/13/2008	PNC	PNC BANK N.A.	BSB	DBT	U\$	3,170,000.00
03/13/2008	PNC	PNC BANK N.A.	BSB	CBW	U\$	6,607,228.00-
03/13/2008	SMBC CAP	SMBC CAPITAL MARKETS, INC.	BSB	CBW	U\$	4,451,938.00-
03/13/2008	CITGRPFNPROD	CITIGROUP FINANCIAL PRODUCTS	BSB	DBT	U\$	15,036,172.00
03/13/2008	CITGRPFNPROD	CITIGROUP FINANCIAL PRODUCTS	BSB	DBT	U\$	13,980,000.00
03/13/2008	FIRST TENN	FIRST TENNESSEE BANK N.A.	BSB	DBT	U\$	8,500,000.00
03/13/2008	ELLI LT FUND	ELLINGTON LONG TERM FUND LTD.	BSB	CBW	U\$	800,000.00-
03/13/2008	CCDF	HSBC FRANCE	BSB	DBT	U\$	14,830,000.00
03/13/2008	ABNAMRO	ABN AMRO BANK N.V.	BSB	DBT	U\$	31,680,000.00
03/13/2008	ZIONS FNB	ZIONS FIRST NATIONAL BANK	BSB	CBW	U\$	549,096.00-
03/13/2008	COMMERCE BNK	COMMERCE BANK, N.A.	BSB	DBT	U\$	501,270.80
03/13/2008	LLOYDS BANK	LLOYDS TSB BANK PLC	BSB	DBT	U\$	1,031,606.00
03/13/2008	LLOYDS BANK	LLOYDS TSB BANK PLC	BSB	DBT	U\$	1,050,000.00
03/13/2008	WELLSFARGOBK	WELLS FARGO BANK, NA.	BSB	DBT	U\$	14,810,000.00
03/13/2008	ELLIOT	ELLIOTT ASSOCIATES, L.P.	BSB	DBT	U\$	1,400,000.00
03/13/2008	CONCOPART	CONCORDIA PARTNERS L.P.	BSB	CBW	U\$	2,600,000.00-
03/13/2008	REGIONSBNK	REGIONS BANK	BSB	DBT	U\$	5,400,000.00
03/13/2008	RAIFOBER	RAIFFEISENLANDESBNK OBEROSTEC	BSB	DBT	U\$	2,400,000.00
03/13/2008	HBOS	BANK OF SCOTLAND PLC	BSB	DBT	U\$	320,000.00
03/13/2008	HSBCUSA	HSBC BANK USA, NATIONAL ASSOC	BSB	DBT	U\$	5,070,000.00
03/13/2008	MPSFBM	MPS BANCA PER LE IMPRESE SPA	BSB	CBW	U\$	550,000.00-
03/13/2008	MLBT	MERRILL LYNCH BANK & TRUST CO	BSB	DBT	U\$	1,420,000.00
03/13/2008	ELMPT	ELLINGTON MORTGAGE PARTNERS, L	BSB	CBW	U\$	800,000.00-
03/13/2008	CDCM	NATIXIS	BSB	DBT	U\$	5,690,000.00
03/13/2008	WELLS	WELLS FARGO & CO	BSB	DBT	U\$	3,100,000.00
03/13/2008	IIIRELATIVE	III RELATIVE VALUE/MACRO HUB	BSB	CBW	U\$	14,365,000.00-
03/13/2008	OAKHILLCCF	PLATINUM GROVE CONTINGENT CAPI	BSB	CBW	U\$	8,400,000.00-
03/13/2008	ROY BK CANAD	ROYAL BANK OF CANADA	BSB	CBW	U\$	22,300,000.00-
03/13/2008	CENDANT MC	PHH MORTGAGE CORPORATION	BSB	DBT	U\$	610,000.00
03/13/2008	NAB	NATIONAL AUSTRALIA BANK	BSB	DBT	U\$	27,433,644.00
03/13/2008	METLIFE	METROPOLITAN LIFE INSURANCE CO	BSB	DBT	U\$	3,650,000.00
03/13/2008	PARMENIDESMF	PARMENIDES MASTER FUND, L.P.	BSB	DBT	U\$	2,430,954.00
03/13/2008	UBCA	UNION BANK OF CALIFORNIA, N.A.	BSB	DBT	U\$	4,400,000.00
03/13/2008	AIG	AIG FINANCIAL PRODUCTS	BSCP	DBT	U\$	41,140,000.00
03/13/2008	ABNAMRO	ABN AMRO BANK N.V.	BSCP	DBT	U\$	14,720,000.00

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03/13/2008	ABNAMRO	ABN AMRO BANK N.V.	BSCP	DBT	U\$	1,110,000.00
03/13/2008	BANKAMERICA	BANK OF AMERICA, N A	BSCP	DBT	U\$	33,945,397.00
03/13/2008	BBL PLC	BARCLAYS BANK PLC	BSCP	DBT	U\$	41,140,000.00
03/13/2008	BBL PLC	BARCLAYS BANK PLC	BSCP	DBT	U\$	32,120,000.00
03/13/2008	BANQ PARIBAS	BNP PARIBAS	BSCP	DBT	U\$	10,590,000.00
03/13/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSCP	DBT	U\$	33,600,000.00
03/13/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSCP	DBT	U\$	75,450,000.00
03/13/2008	LBS	LEHMAN BROTHERS SPECIAL FINAN	BSCP	DBT	U\$	15,166,000.00
03/13/2008	CITIBANK	CITIBANK, N.A.	BSCP	DBT	U\$	48,149,500.00
03/13/2008	CITIBANK	CITIBANK, N.A.	BSCP	DBT	U\$	42,100,000.00
03/13/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSCP	DBT	U\$	194,990,000.00
03/13/2008	MLIL	MERRILL LYNCH INTERNATIONAL	BSCP	CBW	U\$	21,270,000.00-
03/13/2008	MSCS	MORGAN STANLEY CAPITAL SVCS	BSCP	DBT	U\$	164,947,000.00
03/13/2008	UBS AG	UBS AG	BSCP	DBT	U\$	72,065,024.00
03/13/2008	UBS AG	UBS AG	BSCP	DBT	U\$	12,730,000.00
03/13/2008	BLACKRIVERGC	BLACK RIVER GLOBAL CREDIT FUN	BSCP	DBT	U\$	290,000.00
03/13/2008	STRATEGIC VM	STRATEGIC VALUE MASTER FUND,	BSCP	CBW	U\$	952,060.00-
03/13/2008	STRATEGIC VM	STRATEGIC VALUE MASTER FUND,	BSCP	CBW	U\$	420,703.00-
03/13/2008	GSAM SRBOHIO	GSAM - SCHOOL ER BOARD OF OHIO	BSCP	DBT	U\$	4,650,000.00
03/13/2008	MLCAPSERV	MERRILL LYNCH CAPITAL SERVICES	BSCP	DBT	U\$	17,860,000.00
03/13/2008	MLCAPSERV	MERRILL LYNCH CAPITAL SERVICES	BSCP	DBT	U\$	12,610,000.00
03/13/2008	GSAM CTPLUS	GOLDMAN SACHS ASSET MGT CTPLUS	BSCP	DBT	U\$	1,700,000.00
03/13/2008	GSAM KERN	GOLDMAN SACHS ASSET MGT KERN	BSCP	DBT	U\$	3,450,000.00
03/13/2008	DCI UNBRELLA	DCI UMBRELLA FUND PLC, AN UMB	BSCP	DBT	U\$	300,000.00
03/13/2008	BOEINGERPMT	BOEING COMPANY EMPLOYEE RETIRE	BSCP	DBT	U\$	12,280,000.00
03/14/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	CBW	U\$	44,449,041.00-
03/14/2008	MS DER PROD	MORGAN STANLEY DERIV PROD INC	BSCM	CBW	U\$	44,449,041.00-
03/14/2008	CATHHEALTH	CATHOLIC HEALTHCARE PARTNERS	BSCM	CBW	U\$	6,920,000.00-
03/14/2008	UBS AG	UBS AG	BSFX	CBW	U\$	45,360,000.00-
03/14/2008	JARON	J ARON & CO.	BSFX	CBW	U\$	7,300,000.00-
03/14/2008	JARON	J ARON & CO.	BSFX	CBW	U\$	7,300,000.00-
03/14/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSFX	CBW	U\$	11,750,000.00-
03/14/2008	MSCG	MORGAN STANLEY CAPITAL GROUP	BSFX	CBW	U\$	10,800,000.00-
03/14/2008	NAB	NATIONAL AUSTRALIA BANK	BSFX	DBT	U\$	4,300,000.00
03/14/2008	DRESNER BK	DRESNER BANK AG	BSFX	DBT	U\$	6,120,000.00
03/14/2008	BANCO SANT	BANCO SANTANDER, S.A.	BSFX	DBT	U\$	3,210,000.00
03/14/2008	ABNAMRO	ABN AMRO BANK N.V.	BSFX	DBT	U\$	7,430,000.00
03/14/2008	STERLING SOF	STERLING STAMOS SECURITY (OFFS	BSFX	DBT	U\$	2,028,000.00
03/14/2008	NEH LLC	NEW EAGLE HOLDINGS, LLC	BSFX	CBW	U\$	405,534.00-
03/14/2008	HCPSSF LP	HARBINGER CAPITAL PRTRNRS SSF	BSFX	CBW	U\$	21,704,416.00-
03/14/2008	AILM	ALTERNATIVE INVESTMENT LIQUID	BSFX	DBT	U\$	1,966,550.07

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03/14/2008	MOORE MMFM	MOORE MACRO MARKETS FUND (MAST	BSFX	CBW	U\$	800,000.00-
03/14/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSIL	CBW	U\$	4,096,553.00-
03/14/2008	GSI	GOLDMAN SACHS INTERNATIONAL	BSIL	CBW	U\$	154,104,245.00-
03/14/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSIL	CBW	U\$	43,370,000.00-
03/14/2008	BANKAMERICA	BANK OF AMERICA, N A	BSIL	CBW	U\$	9,830,000.00-
03/14/2008	INDO	CALYON	BSIL	CBW	U\$	3,220,000.00-
03/14/2008	CIBOC	CANADIAN IMPERIAL BANK OF COMM	BSIL	CBW	U\$	3,000,000.00-
03/14/2008	HBK MASTER	HBK MASTER FUND L.P.	BSIL	CBW	U\$	1,685,000.00-
03/14/2008	STAND	STANDARD BANK PLC	BSIL	CBW	U\$	495,000.00-
03/14/2008	HALCYONFND	HALCYON FUND, L.P.	BSIL	DBT	U\$	15,781,747.00
03/14/2008	HIGHBRIDGE	HIGHBRIDGE INTERNATIONAL LLC	BSIL	CBW	U\$	1,505,000.00-
03/14/2008	HALSPECSIT	HALCYON SPECIAL SITUATIONS	BSIL	DBT	U\$	1,548,865.00
03/14/2008	CSBFH	CREDIT SUISSE SECURITIES (EUR	BSIL	CBW	U\$	12,000,000.00-
03/14/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSIL	CBW	U\$	12,850,000.00-
03/14/2008	LIBRA	LIBRA FUND LP	BSIL	DBT	U\$	15,000,000.00
03/14/2008	LIBRA	LIBRA FUND LP	BSIL	DBT	U\$	3,000,000.00
03/14/2008	HALEVDRST	HALCYON DIVERSIFIED FUND, LP	BSIL	DBT	U\$	773,426.00
03/14/2008	KING STREET	KING STREET CAPITAL, L.P.	BSIL	DBT	U\$	1,482,108.00
03/14/2008	CDCFP	NATIXIS FINANCIAL PRODUCTS INC	BSIL	CBW	U\$	3,910,000.00-
03/14/2008	DEEPHAVENDOM	DEEPHAVEN DOM CONV TRADING LT	BSIL	DBT	U\$	1,322,340.00
03/14/2008	VALUE CAP	VALUE CATALYST FUND, THE	BSIL	DBT	U\$	2,000,000.00
03/14/2008	LLOYDS BANK	LLOYDS TSB BANK PLC	BSIL	CBW	U\$	3,180,000.00-
03/14/2008	AQR	AQR ABSOLUTE RETURN MASTER ACC	BSIL	DBT	U\$	2,734,022.00
03/14/2008	HALCYONMAC19	HALCYON MAC 19 LTD.	BSIL	DBT	U\$	20,490,676.00
03/14/2008	RAIFOBER	RAIFFEISENLANDESBNK OBEROSTEC	BSIL	DBT	U\$	620,000.00
03/14/2008	LAXEY	LAXEY INVESTORS LIMITED	BSIL	DBT	U\$	134,549.00
03/14/2008	GAIAOFFSHORE	PROMETHEAN I MASTER LTD.	BSIL	DBT	U\$	194,000.00
03/14/2008	PLEXUSFUND	PLEXUS FUND LIMITED	BSIL	DBT	U\$	1,250,000.00
03/14/2008	TEMPOMASTER	TEMPO MASTER FUND, L.P.	BSIL	DBT	U\$	264,125.00
03/14/2008	RABOBANK	RABOBANK NEDERLAND	BSIL	CBW	U\$	16,840,000.00-
03/14/2008	CONCEALPHA	CAP FUND, LP	BSIL	DBT	U\$	360,000.00
03/14/2008	BANK NOVA	BANK OF NOVA SCOTIA	BSIL	DBT	U\$	2,220,000.00
03/14/2008	BASSOHOLD	BASSO HOLDINGS LTD.	BSIL	CBW	U\$	2,700,000.00-
03/14/2008	PARKCENTRAL	PARKCENTRAL GLOBAL HUB LIMITED	BSIL	DBT	U\$	3,500,000.00
03/14/2008	KBCCREDIT	KBC CREDIT ARBITRAGE FUND	BSIL	DBT	U\$	1,600,000.00
03/14/2008	KBCCONVMAC28	KBC CONVERTIBLES MAC 28 LTD.	BSIL	DBT	U\$	800,000.00
03/14/2008	AMERINVESTLI	AMERICAN INVESTORS LIFE INSUR	BSIL	DBT	U\$	4,087,000.00
03/14/2008	AMERINVESTLI	AMERICAN INVESTORS LIFE INSUR	BSIL	DBT	U\$	515,000.00
03/14/2008	AMERUS	AVIVA LIFE AND ANNUITY COMPANY	BSIL	DBT	U\$	3,193,000.00
03/14/2008	ILIC	INDIANAPOLIS LIFE INSURANCE CO	BSIL	DBT	U\$	746,000.00
03/14/2008	KBCINVEST	KBC INVESTMENTS LIMITED	BSIL	CBW	U\$	4,523,288.00-

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03/14/2008	DESHAWLAMIN	D. E. SHAW LAMINAR PORTFOLIOS,	BSIL	CBW	U\$	800,000.00-
03/14/2008	WAMCO01059	WAMCO>>>ACCT.#01059 - IOWA PUB	BSIL	CBW	U\$	400,000.00-
03/14/2008	UNIONCOMM	UNION COMMUNICATIONS COMPANY L	BSIL	CBW	U\$	592,910.00-
03/14/2008	WAMCO01601	WAMCO>>>ACCT.#01601 - WESTERN	BSIL	CBW	U\$	300,000.00-
03/14/2008	CORE PLUS B	COREPLUS BD FD B ACTING BARCLA	BSIL	CBW	U\$	744,519.00-
03/14/2008	KBC INVST HK	KBC INVESTMENTS HONG KONG LTD	BSIL	CBW	U\$	11,100,000.00-
03/14/2008	ELLI LT FUND	ELLINGTON LONG TERM FUND LTD.	BSIL	CBW	U\$	1,500,000.00-
03/14/2008	WAMCO01535	WAMCO>>>ACCT.#01535 - WAABSOL	BSIL	CBW	U\$	700,000.00-
03/14/2008	SLVRPNT COF	SILVER POINT CAPITAL OFFSHORE	BSIL	CBW	U\$	2,747,294.42-
03/14/2008	BRCBRDG OLIF	OLIFANT FUND LTD.	BSIL	CBW	U\$	550,000.00-
03/14/2008	STARK MFL	STARK MASTER FUND LTD	BSIL	CBW	U\$	624,733.39-
03/14/2008	BRCBRDG FYI	FYI LTD.	BSIL	CBW	U\$	1,167,000.00-
03/14/2008	BRCBRDG FFI	FFI FUND LTD.	BSIL	CBW	U\$	5,158,000.00-
03/14/2008	ACUITY MF	ACUITY MASTER FUND LTD.	BSIL	CBW	U\$	236,270.07-
03/14/2008	LYXOR ACUITY	LYXOR/ACUITY FUND LIMITED	BSIL	CBW	U\$	474,318.00-
03/14/2008	SOC GEN	SOCIETE GENERALE	BSB	CBW	U\$	9,420,000.00-
03/14/2008	DEUTSCHE AG	DEUTSCHE BANK AG	BSB	CBW	U\$	247,600,000.00-
03/14/2008	BANKAMERICA	BANK OF AMERICA, N A	BSB	CBW	U\$	33,500,000.00-
03/14/2008	CDCFP	NATIXIS FINANCIAL PRODUCTS INC	BSB	CBW	U\$	8,600,000.00-
03/14/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSB	CBW	U\$	24,890,000.00-
03/14/2008	PNC	PNC BANK N.A.	BSB	CBW	U\$	14,850,000.00-
03/14/2008	FIRST TENN	FIRST TENNESSEE BANK N.A.	BSB	CBW	U\$	690,000.00-
03/14/2008	ABNAMRO	ABN AMRO BANK N.V.	BSB	CBW	U\$	93,390,000.00-
03/14/2008	RAIFOBER	RAIFFEISENLANDESBNK OBEROSTEC	BSB	CBW	U\$	1,830,000.00-
03/14/2008	CDCM	NATIXIS	BSB	CBW	U\$	5,690,000.00-
03/14/2008	COMMERZBANK	COMMERZBANK AG	BSB	CBW	U\$	5,680,000.00-
03/14/2008	OAKHILLCCF	PLATINUM GROVE CONTINGENT CAPI	BSB	DBT	U\$	4,596,000.00
03/14/2008	ROY BK CANAD	ROYAL BANK OF CANADA	BSB	CBW	U\$	11,250,000.00-
03/14/2008	DEERFIELD RV	DEERFIELD RELATIVE VALUE FUND	BSB	CBW	U\$	1,900,000.00-
03/14/2008	SSHMF	STRUCTURED SERVICING HOLDINGS	BSB	CBW	U\$	2,900,000.00-
03/14/2008	PARMENIDESMF	PARMENIDES MASTER FUND, L.P.	BSB	CBW	U\$	7,000,000.00-
03/14/2008	BANQ PARIBAS	BNP PARIBAS	BSCP	CBW	U\$	13,790,000.00-
03/14/2008	JPMORCHASE	JPMORGAN CHASE BANK, N.A.	BSCP	CBW	U\$	77,610,000.00-
03/14/2008	UBS AG	UBS AG	BSCP	CBW	U\$	28,920,000.69-
03/14/2008	UBS AG	UBS AG	BSCP	CBW	U\$	39,079,999.31-
03/14/2008	BRCBRDG FYI	FYI LTD.	BSCP	CBW	U\$	1,338,000.00-
03/14/2008	BRCBRDG FFI	FFI FUND LTD.	BSCP	CBW	U\$	5,884,000.00-
03/14/2008	STRATEGIC VM	STRATEGIC VALUE MASTER FUND,	BSCP	CBW	U\$	1,245,338.00-
03/14/2008	III	III FINANCE LIMITED	BSCP	CBW	U\$	585,000.00-
03/14/2008	LONDON DIVER	LONDON DIVERSIFIED FUND LTD	BSCP	CBW	U\$	480,000.00-

Confidential Treatment Requested by JPMorgan