UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re	:	Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.*,	:	08-13555 (JMP)
	:	(Jointly Administered)
Debtors.	:	

REPORT OF ANTON R. VALUKAS, EXAMINER

Jenner & Block LLP
353 N. Clark Street
Chicago, IL 60654-3456
312-222-9350

919 Third Avenue
37th Floor
New York, NY 10022-3908
212-891-1600

Counsel to the Examiner

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APPENDIX 2: GLOSSARY, ACRONYMS & ABBREVIATIONS

The following table includes acronyms, abbreviations and definitions for certain terms that recur throughout the Report.

Term	Definition
80/20	"80/20" refers to a BNC Mortgage, Inc. program that extended two separate loans to bring the borrower's loan-to-value ratio to 100% based only on income data as stated by the borrower.[1] *For a definition of the "80/20 Rule" in the Repo 105 context, see* Continual Use Rule.
120% Rule	Internal guideline or rule promulgated by Lehman's management stating that the month or quarter-end spike in Repo 105 activity could not result in a balance that exceeded 120% of the daily average usage throughout that month.[2]
ABCP	*See* Asset Backed Commercial Paper.

[1] Examiner's Report, at § III.A.1.b.

[2] *See* e-mail from Michael McGarvey, Lehman, to Kentaro Umezaki, Lehman, *et al.* (Aug. 17, 2007) [LBEX-DOCID 1635769] ("The guide line for month end usage of repo 105 is that it should not exceed 120% of your daily average."); e-mail from Michael Anthony, Lehman, to Kieran Higgins, Lehman (Oct. 12, 2007) [LBEX-DOCID 738606] ("[I]t looks like the only limitation we have on size [for Repo 105] is the month end balance can't be more than 120% of our daily average throughout the month.").

ABS	*See* Asset Backed Security.
Accounts Positions & Balances Database ("APB")[3]	Database that the Examiner's financial advisors, Duff & Phelps, accessed in order to review trades made between the FRBNY and Lehman between August 1, 2008 and September 19, 2008.[4]

[3] Examiner's Report, at § III.A.2.f.

[4] *Id.*

Affiliate	The Examiner Order defines "LBHI Affiliate(s)" to include "LBCC [and] any other entity that currently is an LBHI chapter 11 debtor subsidiary or affiliate." As of the date of the entry of the Examiner Order, those entities were:[5] LB 745 LLC PAMI Statler Arms LLC Lehman Brothers Commodity Services Inc. Lehman Brothers Finance S.A. Lehman Brothers Special Financing Inc. Lehman Brothers OTC Derivatives Inc. Lehman Brothers Derivative Products Inc. Lehman Commercial Paper Inc. Lehman Brothers Commercial Corporation Lehman Brothers Financial Products Inc. Lehman Scottish Finance L.P. CES Aviation LLC CES Aviation V LLC CES Aviation IX LLC East Dover Limited Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior Luxembourg Residential Properties Loan Finance S.a.r.l. BNC Mortgage LLC.

[5] *Id.* at § III.C.1.a.

AIG	*See* American International Group, Inc.
ALCO	*See* Asset-Liability Committee.
Alt-A	Lehman described Alt-A loans as loans "associated with borrowers who may have creditworthiness of 'prime' quality but may have traits that prevent the loans from qualifying as 'prime.' Those traits could include documentation deficiencies related to the borrowers' income disclosure, referred to as partial or no documentation; or the underlying property may not be owner-occupied despite full or lower documentation of the borrowers' income levels."[6] Aurora was the primary Alt-A originator for Lehman.[7]
Alt-B	Informal term used in the mortgage industry to describe Alt-A loans that were of lesser credit quality.[8] Some within Lehman used the term Alt-B to refer to loans originated by Lehman subsidiary Aurora Loan Services, LLC under a program known as Mortgage Maker.[9]

[6] Lehman Brothers Holdings Inc., Quarterly Report as of Feb. 29, 2008 (Form 10-Q) (filed on Apr. 9, 2008), at p. 57 ("LBHI 10-Q (filed on Apr. 9, 2008)").

[7] Lehman Brothers Holdings Inc., Annual Report for 2007 as of Nov. 30, 2007 (Form 10-K) (filed on Jan. 29, 2008), at p. 5 ("LBHI 2007 10-K").

[8] Doris "Tanta" Dungey, Calculated Risk, *Alt-A: The New Home of Subprime?* http://www.calculatedriskblog.com (July 11, 2007) (last visited on Feb. 6, 2010) (stating that the term "Alt-B" was "not universally popular in the industry" and "is not an attempt to describe a kind of subprime lending as much as it is a derogatory term for the worst kind of officially-described 'Alt-A,' rather like the term 'liar loan' is a derogatory term for the blander 'no doc.' If it has any clear definition, it generally refers to the lowest-quality segment of the somewhat nebulous 'Alt-A' world.")

[9] Dimitrios Kritikos, Lehman, Selected Trends from Aurora Risk Review February 2007 (Feb. 2, 2007) at p. 2 [LBEX-DOCID 537846] ("The product mix of Aurora production has shifted substantially in the last 6 months from Alt-A to Mortgage Maker (Alt-B)."); Lehman, Product Definitions of Alt-A, Mortgage Maker, and Subprime (Oct. 17, 2007), at p. 2 [LBEX-DOCID 537902].

Alvarez & Marsal	Management consulting agency founded in 1983. Managers of the Lehman liquidation.[10]
American Institute of Certified Public Accountants ("AICPA")[11]	Organization of certified public accountants ("CPAs") that has been in existence since 1936.[12]
American International Group, Inc. ("AIG")[13]	Insurer. By the end of 2007 AIG had assets of approximately $1 trillion, $110 billion in annual revenues, 74 million customers and 116,000 employees in 130 countries and jurisdictions. Yet, less than a year later, AIG found itself on the brink of failure and in need of emergency government assistance.[14]
APA	*See* Asset Purchase Agreement.
APB	*See* Accounts Positions & Balances Database.
Archstone-Smith Operating Trust ("Archstone")[15]	A Maryland real estate investment trust that Lehman acquired in October of 2007.[16]

[10] Alvarez & Marsal Website, http://www.alvarezandmarsal.com/en/about/index.html (last visited Jan. 27, 2010); Order Granting Debtors' Motion to Retain Alvarez & Marsal, Docket No. 2278, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Dec. 17, 2008).

[11] Examiner's Report, at § III.A.4.i.

[12] American Institute of Certified Public Accountants Website, http://www.aicpa.org/About+the+AICPA/Understanding+the+Organization/History+of+the+AICPA.html (last visited Jan. 27, 2010).

[13] Examiner's Report, at Introduction.

[14] American International Group, Inc. Website, http://www.aigcorporate.com/aboutaig/index.html (last visited Feb. 2, 2010).

[15] Examiner's Report, at § III.A.1.a.

[16] Archstone-Smith Operating Trust (Form 8-K) (filed Oct. 5, 2007), at p. 2.

Asset Backed Commercial Paper ("ABCP")[17]	Commercial paper that is secured against assets held by a structured investment vehicle (usually longer-term debt).[18] ABCP is commercial paper that derives its value in part from underlying assets rather than solely from its issuer's promise to pay.[19]
Asset-Backed Security ("ABS")[20]	A security whose value and income payments are derived from and collateralized (or "backed") by a specified pool of underlying assets.[21]
Asset-Liability Committee ("ALCO")[22]	Internal Lehman committee created "to manage the firm's liquidity on a daily basis."[23]
Asset Purchase Agreement ("APA")[24]	The APA is an agreement between Barclays and Lehman for Barclays to acquire Lehman assets.[25] Generally speaking, an APA is a contract for the sale and purchase of only the assets of a business and not the stock. In addition, only those liabilities specified in the agreement are transferred.[26]

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17 Examiner's Report, at § III.A.2.d.

18 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 87 (4th ed. 2008).

19 Examiner's Report, at § III.A.5.i.

20 *Id.* at § III.A.2.e.

21 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 22 (4th ed. 2008).

22 Examiner's Report, at § III.A.1.b.

23 Email from Ian T. Lowitt, Lehman, to Herbert H. McDade III, Lehman, *et al.* (July 20, 2007) [LBEX-DOCID 175646].

24 Examiner's Report, at § III.C.3.

25 Asset Purchase Agreement Among Lehman Brothers Holdings Inc. and Barclays Capital Inc. (Sept. 16, 2008).

26 *See, e.g.*, BLACK'S LAW DICTIONARY 114 (7th ed. 1999) (definition for "Asset Acquisition").

August Agreements	Amendment to the Clearance Agreement, Guaranty and Security Agreement between JPMorgan and Lehman, executed in August 2008.[27]
Aurora Loan Services LLC ("Aurora")[28]	A subsidiary of Lehman Brothers Bank FSB, Aurora served as Lehman's originator for Alt-A mortgage loans in a "vertical integration" business model in which Lehman securitized pools of those loans. Aurora's programs included Mortgage Maker, which Aurora expanded in late 2006 and curtailed by the summer of 2007. Lehman discontinued wholesale and correspondent lender originations through Aurora in January 2008.[29]
Balance Sheet	A financial report showing the status of a company's assets, liabilities, and owner's equity on a given date, usually the close of the month.[30]
Balance Sheet Positions Group ("Positions Group")[31]	Report group within Lehman's Global Funding System's "Balance Sheet Module" that tracked financing requirements and capabilities, tracked and reported securities in Lehman's custody by legal entity and reported legal-entity balance sheet amounts for Lehman's financial assets to Lehman's corporate general ledger ("DBS").[32]

[27] Examiner's Report, at § III.A.5.b.

[28] *Id.* at § III.A.1.a.

[29] LBHI 2007 10-K, at p. 5.

[30] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 40 (4th ed. 1995).

[31] Examiner's Report, at § III.C.3.a.

[32] *Id.*

Bank Holding Company	A corporation that controls several banks and whose principle business is commercial banking. Bank holding companies are restricted in the amount of debt such a company can take on, and there are added regulations on certain kinds of risky transactions.[33]
Bank of America Corp. ("BofA")[34]	BofA became a conglomerate of financial institutions after its predecessor - the North Carolina National Bank ("NCNB") undertook a series of mergers and acquisitions in the 20th Century.[35]
Bankruptcy Code	Title 11 of the United States Code.[36]
Bankruptcy Court	United States Bankruptcy Court for the Southern District of New York.[37]
Barclays Capital Inc. ("Barclays")[38]	International investment bank. Division of Barclays Bank PLC.[39] Acquired Lehman assets in September of 2008.[40]

[33] Peter Newman & Murray Milgate & John Eatwell, *The New Palgrave Dictionary of Money and Finance* 133 (1992).

[34] Examiner's Report, at Introduction.

[35] Bank of America Website, http://newsroom.bankofamerica.com/heritagecenter/#/ourheritage (last visited Jan. 27, 2010).

[36] 11 U.S.C. §§ 101-1532 (2006).

[37] *See, e.g.* Order Directing Appointment of an Examiner Pursuant to Section 1104(c)(2) of the Bankruptcy Code, Docket No. 2569, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Jan. 16, 2009).

[38] Examiner's Report, at Introduction.

[39] Barclays Capital Website, http://www.barcap.com/About+Barclays+Capital/Our+Firm (last visited Jan. 28, 2010).

[40] Transcript of hearing, *In re Lehman Bros. Holdings Inc.*, Case. No. 08-13555 (Bankr. S.D.N.Y., Sept. 17, 2008), at p. 1.

Basis Point	Equal to one-hundredth of a percentage point; the smallest unit of measurement used in quoting yields on bills, notes and bonds.[41]
BDAS	*See* Broker Dealer Automation System.
Bear, Stearns & Co. Inc. ("Bear Stearns")[42]	Former stand-alone investment bank. Acquired by JPMorgan in March 2008.[43]
BNC Mortgage, Inc. ("BNC")[44]	A subsidiary and affiliate of Lehman Brothers Bank FSB, BNC served as Lehman's originator for subprime mortgage loans as part of Lehman's "vertical integration" business model.[45] Lehman discontinued its subprime originations when it closed BNC in August 2007.[46]
Board of Governors of the Federal Reserve System ("Federal Reserve" or "the Fed")[47]	Seven member board charged with overseeing the 12 Reserve Banks and with helping implement national monetary policy.[48]

[41] Peter Newman & Murray Milgate & John Eatwell, *The New Palgrave Dictionary of Money and Finance* 184 (1992).

[42] Examiner's Report, at Introduction.

[43] NewYorkFed.org, Financial Turmoil Timeline, http://www.newyorkfed.org/research/global_economy/Crisis_Timeline.pdf (last visited Jan. 27, 2010).

[44] Examiner's Report, at § III.A.1.a.

[45] Lehman, 2006 OTS Presentation: BNC Mortgage, Inc. (Aug. 15, 2006), at p. 2 [LBEX-DOCID 541266]; Interview of Matthew Miller, Sept. 24, 2009, at pp. 2-3.

[46] Lehman Brothers Holdings Inc., Press Release: Lehman Brothers Announces Closure of BNC Mortgage (Aug. 22, 2007) [LBEX-DOCID 880148].

[47] Examiner's Report, at Introduction.

[48] Board of Governors of the Federal Reserve, *The Federal Reserve System: Purposes and Functions*, at p. 1 (9th ed. 2005).

BofA	*See* Bank of America Corporation.
Book	As a verb, to book is to give accounting recognition to something. "They booked a profit."[49] Collectively, books are the journals, ledgers and other accounting records of a business.[50]
Bridge Equity	Short-term equity financing provided with the intention of ultimately re-selling the position to other equity investors.[51]
Bridge Loan	A short-term loan made in anticipation of intermediate-term or long-term financing.[52]
Broker-Dealer	An agent for buyers and sellers who also trades on his or her own account.[53]
Broker Dealer Automation System ("BDAS")[54]	A JPMorgan system through which broker-dealer collateral is automatically allocated to investors.[55]

[49] *See e.g.* Examiner's Report, at § III.A.2.f.

[50] *See Id.* at § III.A.1.a; John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 57 (4th ed. 1995).

[51] *C.f.* John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 62 (4th ed. 1995).

[52] *Id.*

[53] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 56 (4th ed. 2008).

[54] Examiner's Report, at § III.A.5.b.

[55] Examiner's Interview of John N. Palchynsky, May 11, 2009, at p. 4.

Business Judgment Rule	"The presumption that in making business decisions not involving direct self-interest or self-dealing, corporate directors act on an informed basis, in good faith, and in the honest belief that their actions are in the corporation's best interests."[56]
CAO	*See* Chief Administrative Officer.
Cap * 105	A method of valuing collateral underlying PTG debt and equity positions, which simply multiplied the capitalization of the development by 105% to determine the collateral value.[57]
Capital Adequacy	A measure designed to ensure that the firm has sufficient equity to guard the firm from becoming insolvent due to potential losses on its assets or business disruption.[58]
Capital Asset	A long-term asset that is not bought or sold in the normal course of business.[59]
Capital Markets	The markets in which debt and equity are raised and then traded in the secondary market.[60]
Capitalization Rate ("Cap Rate")[61]	The discount rate used to convert a series of future payments into a single present value.[62]

[56] BLACK'S LAW DICTIONARY 192 (7th ed. 1999).

[57] Examiner's Interview of Anthony J. Barsanti, Oct. 15, 2009, at pp. 12-13; Examiner's Interview of Jonathan Cohen, Jan. 11, 2010, at p. 4.

[58] *See* Examiner's Report, at § III.B.3.d.

[59] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 72 (4th ed. 1995).

[60] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 50 (2003).

[61] Examiner's Report, at § III.A.2.f.

Carve Out	To separate part of a company's business from the company and turn it into a totally independent firm by selling shares in the new firm.[63]
Cash Capital Model	A measure of Lehman's capital adequacy and ability to fund its positions; cash with a remaining life of more than one year.[64]
Cash Management Order	Final Order Signed on Jan. 6, 2008 (A) Authorizing the Debtors to (i) Continue Using Existing Centralized Cash Management System, as Modified, (ii) Honor Certain Prepetition Obligations Related to the Use of the Cash Management System, and (iii) Maintain Existing Bank Accounts and Business Forms; and (B) Extending the Debtors Time to Comply with Section 345(b) of the Bankruptcy Code, Docket No. 1416, *In re Lehman Brothers Holdings Inc.* No. 08-13555 (Bankr. S.D.N.Y. Nov. 6, 2008).

[62] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 74 (4th ed. 1995).

[63] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 51 (2003).

[64] Lehman, Implications for the Funding Framework (Aug. 6, 2007), at p. 3 [LBEX-DOCID 601791].

Cash Sweep	Internal Lehman phrase describing the systematic practice of collecting, concentrating and disbursing cash, including intercompany funding and the sweeping of excess cash.[65] For purposes of this Report, "cash sweep" refers to cash transfers that occurred between September 15, 2008 and the date that the applicable LBHI Affiliate commenced its chapter 11 case.[66]
CBNA	*See* Citibank North America.
CBOT	*See* Chicago Board of Trade.
CDO	*See* Collateralized Debt Obligation.
CEA	*See* Commodity Exchange Act.
CEO	*See* Chief Executive Officer.
CES Aviation LLC ("CES")[67]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[68] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
CES Aviation V LLC ("CES V")[69]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[70] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.

[65] *See* Debtors' Motion for Authorization to Continue Using Existing Centralized Cash Management System, Docket No. 669, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Oct. 3, 2008).

[66] Examiner's Report, at § III.B.2.b.

[67] *Id.* at § III.B.3.b.

[68] CES Aviation LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re CES Aviation LLC*, No. 08-13905 (Bankr. S.D.N.Y. Oct. 5, 2008).

[69] Examiner's Report, at § III.C.2.a.

CES Aviation IX LLC ("CES IX")[71]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[72] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
CFO	*See* Chief Financial Officer.
CFTC	*See* Commodities Futures Trading Commission.
Chicago Board of Trade ("CBOT")[73]	The oldest futures trading exchange in the United States. Merged with the Chicago Mercantile Exchange in 2007; now part of the CME Group.[74]
Chief Administrative Officer ("CAO")[75]	Executive officer. Ian T. Lowitt and Scott J. Freidheim were Co-Chief Administrative Officers of Lehman.
Chief Executive Officer ("CEO")[76]	Officer of a firm principally responsible for activities of the company.[77] Richard S. Fuld, Jr. was CEO of Lehman Brothers Holdings Inc. for the entire time relevant to the Examiner's investigations.

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[70] CES Aviation V LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re CES Aviation V LLC*, No. 08-13906 (Bankr. S.D.N.Y. Oct. 5, 2008).

[71] Examiner's Report, at § III.C.2.a.

[72] CES Aviation IX LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re CES Aviation IX LLC*, No. 13907 (Bankr. S.D.N.Y. Oct. 5, 2008).

[73] Examiner's Report, at § III.B.3.g.

[74] CME Group Website, http://www.cmegroup.com/company/history/timeline-of-achievements.html (last visited Feb. 3, 2010); Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 59 (2003).

[75] Examiner's Report, at § III.A.1.b.

[76] *Id.* at Introduction.

[77] *See* John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 86 (4th ed. 1995).

Chief Financial Officer ("CFO")[78]	Executive officer who is responsible for handling funds, signing checks, keeping financial records and financial planning for a corporation.[79] Ian T. Lowitt, Erin Callan and Christopher M. O'Meara were all CFOs at Lehman during the period investigated by the Examiner.
Chief Risk Officer ("CRO")[80]	Lehman: "The Chief Risk Officer is responsible for identifying and reporting to the [Risk] Committee on the Firm's material risk exposures and any risk-taking activities deemed significant by the Chief Risk Officer. The Global Risk Management Division under the direction of the Chief Risk Officer will compile all relevant risk information for this purpose."[81] Madelyn Antoncic and Christopher M. O'Meara were CROs at Lehman during the period investigated by the Examiner.
Citibank North America ("Citibank N.A.")[82]	Subsidiary of Citigroup, Inc.[83]
Citigroup, Inc. ("Citi") [84] or ("Citigroup")[85]	Financial services company resulting from a merger between Citicorp and Travelers in 1998.[86]

[78] Examiner's Report, at § I.A.

[79] *See* John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 86 (4th ed. 1995).

[80] Examiner's Report, at Introduction.

[81] Lehman, Risk Committee Charter (Jan. 5, 2007), at p. 2 [LBEX-DOCID 719070].

[82] Examiner's Report, at § III.A.5.a.

[83] Citibank N.A. Website, http://www.citigroup.com/citi/business/index.htm (last visited Jan. 31, 2010).

[84] Examiner's Report, at § III.A.3.c.

[85] *Id.* at § I.A.

CleanCo	The Lehman entity that would exist after Lehman executed its "SpinCo" plan to spin-off its commercial real estate holdings to shareholders. Also referred to as "core Lehman."[87]
Clearing	Matching buyers and sellers in stock, futures and options transactions.[88]
CLS	*See* Continuous Linked Settlement.
CMBS	*See* Commercial Mortgage-Backed Securities.
CME Group ("CME")[89]	World's largest derivatives marketplace, formed from the merger of the Chicago Mercantile Exchange and the Chicago Board of Trade in 2007.[90] The CME's Clearing House Division confirms, clears and settles all derivatives contracts traded at the CME exchanges, acts as the central counterparty and provides a performance guaranty for all futures and options contracts cleared through these exchanges.[91]

[86] Citigroup, Inc. Website http://www.citigroup.com/citi/corporate/history/index.html (last visited Jan. 27, 2008).

[87] Examiner's Interview of Richard S. Fuld, Jr., May 6, 2009, at p. 5.

[88] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 63 (2003).

[89] Examiner's Report, at § III.B.1.

[90] CME Group Website, http://www.cmegroup.com/ (last visited Feb. 2, 2010).

[91] Examiner's Interview of Timothy Doar, Oct. 16, 2009, at p. 2.

Collateralized Debt Obligation ("CDO")[92]	A structured finance instrument consisting of a bond or note backed by a pool of fixed income assets (also a form of asset-backed security).[93] CDOs backed by Residential Mortgage-backed Securities ("RMBS") are typically referred to as "ABS CDOs", while CDOs backed by CMBS are typically referred to as "CRE CDOs." To create CDOs, an originator, often an investment bank such as Lehman, will set up a special purpose entity ("SPE"), identify a group of debt obligations sharing certain characteristics, such as debt rating, and either transfer to the SPE conforming debt obligations owned by the bank or use investors' funds to purchase such obligations. Those debt obligations produce the cash flow to pay interest and principal under the CDOs issued by the SPE.[94]
Collateralized Loan Obligation ("CLO")[95]	A structured finance instrument consisting of a note backed by a pool of fixed-income assets. Rights to the cash flows from this pool, along with different levels of credit risk, are allocated to different classes of note.[96]
Collateralized Mortgage Obligation ("CMO")[97]	A mortgage-backed bond that separates mortgage pools into different maturity classes, called tranches.[98]

[92] Examiner's Report, at § III.1.b.

[93] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 86 (4th ed. 2008).

[94] Examiner's Report, at § III.A.2.f.

[95] Examiner's Report, at § III.A.2.f.

[96] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 86 (4th ed. 2008). (A CLO is a specific type of CDO).

[97] Examiner's Report, at § III.A.2.f.

Colorable Claim	A colorable claim is one for which the Examiner has found that there is sufficient credible evidence to support a finding by a trier of fact.[99]
Commercial Bank	A privately owned bank that provides a wide range of financial services, both to the general public and to firms. They also compete with the finance houses and merchant banks by providing venture capital and providing mortgages.[100]
Commercial Book	Commercial portfolio comprised of debt instruments such as commercial mortgage loans, unsecured loans to real estate companies and Commercial Mortgage Backed Securities ("CMBS").[101]
Commercial Mortgage-Backed Securities ("CMBS")[102]	A form of asset-backed securities that are based on mortgages written on commercial or industrial properties, in contrast to residential mortgages, which are written on houses.[103]
Commercial Paper	A relatively low-risk, short-term, traditionally unsecured form of borrowing. Commercial paper is most commonly issued by large credit-worthy institutions.[104]

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98 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 93 (4th ed. 1995).

99 Examiner's Report, at Introduction; see also Appendix 1, Legal Issues.

100 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 87 (4th ed. 2008).

101 Examiner's Report, at § III.A.2.b.

102 *Id.* at § III.A.1.c.

103 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 67 (2003).

104 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 87 (4th ed. 2008).

Commercial Real Estate ("CRE")[105]	Real estate that includes income-producing property, such as office buildings, restaurants, hotels, and factories.[106]
Committee on Uniform Security Identification Procedures ("CUSIPs")[107]	A U.S. regulatory organization responsible for allocating to all securities issued in the U.S. and Canada a unique nine-digit identification number. The CUSIP must be shown on all documents relating to the security.[108]
Commodities Futures Trading Commission ("CFTC")[109]	A commission created by Congress in 1974 as an independent agency with the mandate to regulate commodity futures and option markets in the United States. The CFTC has five commissioners who are appointed by the President of the United States to five-year terms, confirmed by the Senate.[110]
Commodity Exchange Act ("CEA")[111]	A law that governs commodity and futures trading in the United States and which established the CFTC.[112]

[105] Examiner's Report, at § III.A.2.a.

[106] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 96 (4th ed. 1995) (*see* "commercial property").

[107] Examiner's Report, at § III.A.2.f.

[108] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 88 (4th ed. 2008).

[109] Examiner's Report, at § III.B.3.g.

[110] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 68 (2003).

[111] Examiner's Report, at § III.B.3.g.

[112] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 68 (2003).

Consolidated Supervised Entity ("CSE")[113]	The Consolidated Supervised Entity program was created by the SEC in 2004 as a way for global investment banking conglomerates, which otherwise lacked direct regulatory supervision under law, to submit to regulation.[114]
Continual Use Rule (or "80/20 Rule")[115]	Internal guideline or rule used by Lehman's management that Repo 105 transactions outstanding at any time should be maintained at a level throughout an entire month that was approximately 80% of the amount at that month-end.[116]
Continuous Linked Settlement ("CLS")[117]	A trading platform operated by a consortium of banks, for the clearance and settlement of foreign exchange ("FX") trades.[118]
Convertible	A bond or preferred stock that can be changed into other securities, usually equity, on predetermined conditions.[119]

[113] Examiner's Report, at § I.C.

[114] SEC, Press Release: Chairman Cox Announced End of Consolidated Supervised Entities Program (Sept. 26, 2008).

[115] Examiner's Report, at § III.A.2.f.

[116] Lehman, Global Balance Sheet Overview of Repo 105 (FID)/108 (Equities) (July 2006), at p. 2 [LBEX-WGM 748489] ("Repo 105 transactions must be executed on a continual basis and remain in force throughout the month. To meet this requirement, the amount outstanding at any time should be maintained at approximately 80% of the amount at month-end. [per Chris O'Meara and Ed Grieb.]").

[117] Examiner's Report, at § III.A.5.a.

[118] *Id.*

[119] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 101 (4th ed. 2008).

Corporate General Ledger ("DBS")[120]	Lehman's corporate general ledger system, which housed all financial data such as balance sheet and profit and loss balances. It was the source for all external and management reporting.[121]
Countercyclical Strategy	Lehman's decision to "ramp up" subprime lending and take on more real estate risk as the subprime market began to collapse.[122]
Counterparty	A party to a contract or transaction.[123]
CRE	*See* Commercial Real Estate.
Credit Crunch	A period during which lenders are unwilling to extend credit to borrowers or the costs of borrowing rise.[124]
Credit Default Swap	A type of derivative transaction in which a buyer makes periodic payments to the seller, and in return receives a payoff if an underlying referenced financial instrument defaults.[125]
Creditors Committee	*See* Official Committee of Unsecured Creditors.

[120] Examiner's Report, at § III.B.2.c.

[121] Lehman, Finance Systems Overview, p. 8 [LBEX-AM 004340].

[122] Email from Jeffrey Goodman, Lehman, to Madelyn Antoncic, Lehman, *et al.* (Aug. 23, 2006) [LBEX-DOCID 1368052] (discussing the ramifications of Lehman's proposed strategy of "doubling" real estate risk).

[123] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 104 (4th ed. 2008).

[124] *Id.* at 108.

[125] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 84 (2003).

Credit Rating	The formal evaluation of an individual or company's credit history and capability of repaying obligations. The debt rating assigned by credit rating agencies such as Standard & Poor's and Moody's are forms of credit rating.[126]
Credit Risk	The risk that a counterparty will default or delay payment on an obligation or that the value of a flow of payments will decline due to an adverse movement in the counterparty's credit rating.[127]
Credit Risk Management ("CRM")[128]	The Credit Risk Management Department at Lehman had global responsibility for implementing the overall credit risk management framework. The Global Credit Policy Manual brings together a series of policy statements used in managing the Firm's counterparty credit risk, and promoting a risk management culture and process which balances risk and return consistent with the firm's risk appetite. The Global Credit Policy Manual was reviewed and approved by the Credit Risk Management Committee and the Firm's CRO.[129]

[126] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 119 (4th ed. 1995).

[127] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 109 (4th ed. 2008).

[128] Appendix 8, Risk Management Org. and Controls.

[129] Lehman, ICAAP Supporting Document: Credit Risk Management Overview [Draft] (May 2008), at p. 4 [LBEX-DOCID 383061], attached to e-mail from Paul Shotton, Lehman, to Lisa Rathgeber, Lehman, *et al.* (July 31, 2008) [LBEX-DOCID 258308].

Credit Support Annex ("CSA")[130]	Sets forth rules governing exchange of collateral between counterparties. Part of a master agreement between the parties that is developed by the International Swaps and Derivatives Association, Inc. ("ISDA").[131]
CREST	An electronic share settlement system created by the Bank of England for the securities industry that began operation in 1996.[132]
CSE	*See* Consolidated Supervised Entity.
CSE Capital Ratio	A measure of Lehman's equity capital and subordinated debt divided by its risk-weighted assets.[133]
CRO	*See* Chief Risk Officer.
CUSIPs	*See* Committee on Uniform Security Identification Procedures.
Daylight Overdraft	An intraday debit in a trading firm or bank's account at its clearing bank, clearinghouse or central bank. While the overdrafts will be covered by the end of the business day, they still expose the clearing bank to default risk.[134]
DBS	*See* Corporate General Ledger.

[130] Examiner's Report, at § III.A.2.f.

[131] *Id.*; *See also* Allen & Overy, An Introduction to the Documentation of OTC Derivatives, (May 2002), at p. 8, *available at* http://www.isda.org/educat/pdf/documentation_of_derivatives.pdf (last visited Feb. 3, 2010).

[132] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 110 (4th ed. 2008).

[133] Lehman Brothers Holdings Inc., Quarterly Report as of May 31, 2008 (Form 10-Q) (filed on July 10, 2008), at p. 101 ("LBHI 10-Q (filed on July 10, 2008)").

[134] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 91 (4th ed. 2008).

DCSA	*See* Direct Custodial Services Agreement.
DDA	*See* Demand Deposit Account.
Debtor(s)	Lehman Brothers Holdings Inc. and its affiliated debtors.[135]
Debtor's Post-Bankruptcy Petition New External Bank Accounts ("New Accounts")[136]	Following the Lehman bankruptcy filing, the Examiner learned that the debtor closed certain external bank accounts and established new external bank accounts, which are referred to in the Report as "New Accounts."
Debtor's Pre-Bankruptcy Petition External Bank Accounts ("Legacy Accounts")[137]	Following the Lehman bankruptcy filing, the Examiner learned that the debtor maintained certain prepetition external bank accounts because closing those accounts would have involved significant costs. These accounts are referred to as "Legacy Accounts."
Debt Security	A financial instrument by which borrowing is raised and repaid with interest.[138]
Debt-to-enterprise Value	*See* Loan to Value.
Deleveraging	Reducing a company's level of debt, typically by selling assets.[139]
Delivery-Versus-Payment ("DVP")[140]	The simultaneous exchange of cash for a security or other instrument.[141]

[135] Global Notes Pertaining to Schedules and Statements of LB 2080 Kalakaua Owners LLC, Docket No. 3704, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. May 29, 2009).

[136] Examiner's Report, at § III.B.2.d.

[137] *Id.*

[138] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 116 (4th ed. 2008).

[139] *Id.* at 120.

[140] Examiner's Report, at § III.A.5.b.

Demand Deposit Account ("DDA")[142]	An account that allows the balance, without prior notice to the bank, to be drawn on or transferred.[143]
Depository Institution	National and state-chartered banks that are subject to the regulation of the Federal Reserve.[144] Distinguished from securities broker-dealers, such as investment banks, for which the SEC serves as primary regulator.[145]
Depository Trust & Clearing Corporation Depository Trust Co. ("DTCC")[146]	The U.S. central depository for stock exchange securities, established in New York City in 1972. It provides clearance and settlement services through a number of subsidiaries, notably the National Securities Clearing Corporation.[147]
Derivative	A financial instrument whose performance is derived, at least in part, from the performance of an underlying asset, security or index.[148]

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141 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 96 (2003).

142 Examiner's Report, at § III.A.5.b.

143 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 133 (4th ed. 1995).

144 Federal Reserve Bank of New York, Introduction to the New York Fed, http://www.newyorkfed.org/aboutthefed/introtothefed.html (last visited Jan. 27, 2008).

145 *See Testimony Concerning Reform of the Financial Regulatory System, Hearing Before H. Comm. on Fin. Services*, 110th Cong. (2008) (testimony of Christopher Cox, Chairman of the Sec. and Exchange Comm.) (elucidating the distinction between banks, securities dealers and the SEC's responsibility as primary regulator for the latter).

146 Examiner's Report, at § III.C.6.b.

147 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 122 (4th ed. 2008).

148 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 99 (2003).

Dilution	Of Equity: An increase in the number of ordinary shares in a company without a corresponding increase in its assets or profitability. The result is a fall in the value of the shares and lower dividends.[149]
Direct Custodial Services Agreement ("DCSA")[150]	Agreement between Lehman and Citi signed on March 26, 1992, and referred to as the DCSA in the September 12, 2008 amendment.[151]
Discount Rate	The interest rate charged by the U.S. Federal Reserve when lending to member banks.[152]
Discount Window	A Federal Reserve Bank lending facility through which a depository institution may borrow funds.[153]
DRW Trading	DRW Trading Group is an international proprietary trading organization headquartered in Chicago.[154]
DTCC	*See* Depository Trust & Clearing Corporation Depository Trust Company.
Duff & Phelps LLP ("Duff & Phelps")	The Examiner's financial advisers.[155]
DVP	*See* Delivery-Versus-Payment.

149 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 124 (4th ed. 2008).

150 Examiner's Report, at § III.A.5.a.

151 Citibank N.A., Direct Custody Agreement for Citibank, N.A., Subsidiaries and Affiliates and Shearson Lehman Brothers Inc. (Mar. 26, 1992), at p. 1 [CITI-LBHI-EXAM 00031437]; Citibank N.A., Direct Custodial Services Agreement Deed (Sept. 12, 2008), at p. 1 [CITI-LBHI-EXAM 00005903].

152 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 128 (4th ed. 2008).

153 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 102 (2003).

154 DRW Trading Website, http://www.drwtrading.com/about-us/ (last visited Feb. 2, 2010).

155 Order Authorizing The Examiner to Retain Duff & Phelps as Financial Advisors, Docket No. 2924, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Feb. 25, 2009).

EAF	*See* Equity Adequacy Framework.
Eagle Energy	Energy company that Lehman acquired in 2007.[156]
Earnings Per Share	The profit of a company attributable to each ordinary share in a company, based on the profits for the period, after deducting minority interests and preferred share dividends.[157]
East Dover Ltd. ("East Dover")[158]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[159] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Economic Stimulus Act of 2008	Legislation enacted in February of 2008, providing $100 billion to individuals and families designed to increase consumption and jump-start the economy.[160]
Economic Value Added	A way to measure a company's performance that is used to evaluate the company's profit over a specific time period.[161]
Emerging Markets Group	Lehman business unit that included Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior ("Navigator").[162]

156 Lehman, Unanimous Written Consent of Board of Directors (May 2, 2007) [LBEX-WGM 964923].

157 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 135 (4th ed. 2008)

158 Examiner's Report, at § III.B.3.c.

159 East Dover Limited Voluntary Bankruptcy Petition, Docket No. 1, *In re East Dover Limited,* No. 08-13908 (Bankr. S.D.N.Y. Oct. 5, 2008).

160 Economic Stimulus Act of 2008, Pub. L. No. 110-185, 122 Stat. 613-22 (2008).

161 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 137 (4th ed. 2008).

162 Examiner's Report, at § III.C.2.a.

EPS	*See* Earnings Per Share.
Equity	In banking, the difference between the amount a property could be sold for and the claims held against it.[163]
Equities Division	According to Lehman's public filings, Equities Division was a Lehman business unit that traded equities and equity-related products, entered into a variety of derivative transactions and provided equity-related research coverage as well as execution and clearing services for clients.[164]
Equity Adequacy Framework	The Equity Adequacy Framework was an attempt to measure the "estimated amount of capital required to allow the Firm to reorganize and restructure without resorting to bankruptcy in case of a severe and prolonged crisis."[165]
Ernst & Young	Lehman's external auditors.[166]
European Union ("EU")[167]	An organization that manages economic and political cooperation among European member countries.[168]
Examiner	Anton R. Valukas. [169]

[163] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 165 (4th ed. 1995).

[164] LBHI 10-Q (filed on July 10, 2008), at p. 22.

[165] Examiner's Report, at § III.B.3.d.

[166] *Id.* at Introduction.

[167] *Id.* at § III.A.6.b.

[168] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 121 (2003).

[169] Order Approving Appointment of Examiner, Docket No. 2583, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Jan. 20, 2009).

Examiner Order	Order Directing Appointment of an Examiner Pursuant to Section 1104(c)(2) of the Bankruptcy Code, Docket No. 2569, *In re Lehman Bros. Holdings Inc.,* No. 08-13555 (Bankr. S.D.N.Y. Jan. 16, 2009).
Examiner's Counsel	Jenner & Block LLP.
Examiner's Report ("Report")[170]	Report of Examiner Anton R. Valukas.
Facility	An agreement between a bank and a company or Federal Reserve Bank that grants the company a line of credit with the bank.[171]
Fannie Mae	The Federal National Mortgage Association (FNMA) is a government-sponsored enterprise (GSE) chartered by Congress in 1968 which purchases and securitizes mortgages to ensure that funds are available for mortgage lenders to lend to home buyers. The mission of Fannie Mae is to provide liquidity, stability and affordability to the United States housing and mortgage markets by working with mortgage bankers, brokers and other primary mortgage market partners to ensure they have funds to lend to home buyers at affordable rates.[172]
FAS	*See* Statement of Financial Accounting Standard.

[170] Examiner's Report, at Introduction.

[171] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 160 (4th ed. 2008).

[172] FannieMae Website, http://www.fanniemae.com/kb/index?page=home&c=aboutus (last visited Feb. 2, 2010).

FASB	*See* Financial Accounting Standards Board.
Federal Funds Rate	The interest rate at which member banks of the Federal Reserve System lend to each other with excess reserves. As the overnight rate paid on Federal funds, it is a key indicator of money-market interest rates.[173]
Federal Housing Administration ("FHA")[174]	Considered the largest government insurer of mortgages in the world, FHA provides mortgage insurance on single-family, multifamily, manufactured homes and hospital loans made by FHA-approved lenders throughout the United States and its territories.[175]
Federal Housing Finance Agency ("FHFA")[176]	A government agency formed by a legislative merger of the Office of Federal Housing Enterprise Oversight (OFHEO), the Federal Housing Finance Board (FHFB) and the U.S. Department of Housing and Urban Development (HUD) government-sponsored enterprise (GSE) mission team. FHFA regulates Fannie Mae, Freddie Mac and the 12 Federal Home Loan Banks.[177]
Federal Open Market Committee ("FOMC")[178]	Committee that sets interest rate and credit policies for the Federal Reserve System, the U.S. central bank.[179]

[173] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 162 (4th ed. 2008).

[174] Examiner's Report, at § III.A.2.f.

[175] Housing and Urban Development Website, http://portal.hud.gov/portal/page/portal/HUD/federal_housing_administration (last visited Jan. 27, 2008).

[176] Examiner's Report, at § III.B.6.e.

[177] Federal Housing Finance Agency Website, http://www.fhfa.gov/ (last visited Feb. 3, 2010).

[178] Examiner's Report, at § III.A.5.h.

Federal Reserve Bank of New York ("FRBNY")[180]	One of 12 regional Reserve Banks which, together with the Board of Governors in Washington, D.C., make up the Federal Reserve System.[181]
Federal Reserve	*See* Board of Governors of the Federal Reserve System.
FHA	*See* Federal Housing Administration.
FHFA	*See* Federal Housing Finance Agency.
FICO Score	Widely accepted credit score based on Fair Isaac Corporation's statistical model, which is designed to be predictive of creditworthiness in a consumer of debt: "The scores rank-order consumers by how likely they are to pay their credit obligations as agreed."[182]
FID	*See* Fixed Income Division.
Financial Accounting Standards Board ("FASB")[183]	An U.S. non-governmental body with the responsibility of promulgating Statements of Financial Accounting Standards ("SFAS") and Generally Accepted Accounting Principles ("GAAP").[184]

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179 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 182 (4th ed. 1995).

180 Examiner's Report, at Introduction.

181 Federal Reserve Bank of New York Website, http://www.newyorkfed.org/aboutthefed/introtothefed.html (last visited Jan. 27, 2008).

182 Financing Corporation Website, http://www.fico.com/en/Products/Scoring/Pages/FICO-score.aspx (last visited Feb. 2, 2010).

183 Examiner's Report, at § III.A.4.a.

184 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 166 (4th ed. 2008).

Financial Services Authority ("FSA")[185]	An independent, nongovernmental body that regulates the financial services industry in the United Kingdom.[186]
Financing Module	Also referred to as the "Trades Group," a set of reporting functions that the Examiner's financial advisors drew upon to extract relevant data fields from Lehman's general corporate ledger ("DBS").
Fitch, Inc., Fitch Rating Ltd. ("Fitch")[187]	A global rating agency headquartered in New York and London.[188]
Fixed Income Security	A security that pays a fixed rate of return. This usually refers to debt instruments of government, corporate or municipal borrowers, which pay a fixed rate of interest until the bonds mature, and to certain types of preferred stock, paying a fixed dividend.[189]
Fixed Income Division ("FID")[190]	Lehman business unit that specialized in, among other things, municipal and public sector instruments, interest rate and credit products, mortgage-related securities and loan products, currencies, mortgage origination, derivative transactions and commodities.
FOMC	*See* Federal Open Market Committee.

185 Examiner's Report, at Introduction.

186 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 169 (4th ed. 2008).

187 Examiner's Report, at § III.A.2.f.

188 Fitch, Inc., Fitch Ratings Ltd. Website, http://reports.fitchratings.com/ (last visited Jan. 27, 2008).

189 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 195 (4th ed. 1995).

190 Examiner's Report, at § III.A.1.a.

Foreign Exchange ("FX")[191]	Instruments employed in making payments between countries: paper currency, notes, checks, bills of exchange and electronic notifications of international debits and credits.[192]
Form 8-K	A Securities and Exchange Commission ("SEC") form that must be filed promptly by public companies with respect to certain material events.
Form 10-K	A Securities and Exchange Commission ("SEC") form that public companies must file annually containing audited financial statements, information about the operations of the company and other information required by the SEC.
Form 10-Q	A Securities and Exchange Commission ("SEC") form that public companies file quarterly (except at year end) containing unaudited financial statements, information about the operations of the company and other information required by the SEC. The information that is required is less detailed than that on Form 10-K.

[191] *Id.* at § III.A.5.a.

[192] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 203 (4th ed. 1995).

FRNBY	*See* Federal Reserve Bank of New York.
Freddie Mac	The Federal Home Loan Mortgage Corporation (FHLMC) is a government-sponsored enterprise (GSE) chartered by Congress which purchases and securitizes mortgages to ensure that funds are available for mortgage lenders to lend to home buyers. The mission of Freddie Mac is to provide liquidity, stability and affordability to the housing market by ensuring there is a stable supply of money for lenders to make home loans new homebuyers need.[193]
Front-End Load	A sales charge applied to an investment at the time of initial purchase.[194]
FSA	*See* Financial Services Authority.
Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior ("Navigator")[195]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[196] The bankruptcy case has been dismissed.[197]
FX	*See* Foreign Exchange.
GAAP	*See* Generally Accepted Accounting Principles.

[193] Freddie Mac, Frequently Asked Questions About Freddie Mac, http://www.freddiemac.com/corporate/company_profile/faqs/ (last visited Feb. 2, 2010).

[194] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 209 (4th ed. 1995).

[195] Examiner's Report, at § III.C.2.a.

[196] Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior Voluntary Bankruptcy Petition, Docket No. 1, *In re Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior*, No. 08-13903 (Bankr. S.D.N.Y. Oct. 5, 2008).

[197] Order Dismissing the Bankruptcy Case of Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior, Docket No. 2913, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Feb. 24, 2009).

GAAS	*See* Generally Accepted Auditing Standards.
GAO	*See* Government Accountability Office.
GBP	The pound, a unit of sterling, is the currency unit of Great Britain.[198]
GCCM	*See* Global Cash and Collateral Management.
General Accounting Office	The arm of Congress that investigates the performance of governmental agencies or programs.[199]
General Collateral Financing ("GCF")[200]	The GCF Repo® service enables dealers to trade general collateral repos, based on rate, term and underlying product, throughout the day without requiring intra-day, trade-for-trade settlement on a Delivery-versus-Payment (DVP) basis. The service helps foster a highly liquid market for securities financing.[201]
Generally Accepted Accounting Principles ("GAAP")[202]	The standards followed by U.S. accountants in measuring, recording and reporting transactions. These principles are established by the Financial Accounting Standards Board ("FASB").[203]

198 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 252 (4th ed. 2008).

199 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 147 (2003).

200 Examiner's Report, at § III.C.6.b.

201 GCF Repo Service, http://www.dtcc.com/products/cs/fixed_income_gsd/gcf_repo.php (last visited Jan. 27, 2008).

202 Examiner's Report, at § III.A.3.c.

203 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 194 (4th ed. 2008).

Generally Accepted Auditing Standards ("GAAS")[204]	Professional standards that have been established to ensure that external auditors fulfill their obligations when auditing and reviewing financial statements and other information contained in SEC filings.[205]
GFA	*See* Gifford Fong Associates.
GFS	*See* Global Funding System.
James W. Giddens	Trustee appointed under the Securities Investor Protection Act of 1970 for the liquidation of Lehman Brothers Inc., Adversary Proceeding No. 08-01420 (Bankr. S.D.N.Y. Sept. 19, 2008) ("SIPA Trustee").[206] The SIPA Trustee is vested with similar powers and rights to a Trustee under the Bankruptcy Code, however the SIPA Trustee has additional powers to effectuate a liquidation.[207]
Gifford Fong Associates ("GFA")[208]	Financial consultants established in 1974.[209]
Gilt Edged Security	A fixed-interest security or stock issued by the British government in the form of Exchequer stocks or U.S. Treasury stocks.[210]

[204] Examiner's Report, at § III.A.3.c.

[205] Public Company Accounting Oversight Board Website, http://www.pcaobus.org/Standards/index.aspx (last visited Feb. 2, 2010).

[206] 15 U.S.C. §§ 78aaa - 78lll (2006).

[207] 15 U.S.C. §§ 78fff-1(a) (2006).

[208] Examiner's Report, at § III.A.5.b.

[209] Gifford Fong Website, http://www.gfong.com/ (last visited Jan. 27, 2008).

[210] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 196 (4th ed. 2008).

Glass-Steagall Act of 1933	U.S. legislation that separated commercial banking and securities operations by banks. It was introduced in the aftermath of the great stock-market crash of 1929.[211]
GLBA	*See* Gramm-Leach-Bliley Act.
Global Cash and Collateral Management ("GCCM")[212]	LBHI in-house banking platform intended to facilitate efficient monitoring of the cash activity of its entities.[213]
Global Funding System ("GFS")[214]	A Lehman-developed data warehouse that served as the primary system used by Lehman (and continues to be used by Barclays) to track financing requirements and capabilities, to track and report securities in Lehman's custody by legal entity and to report legal entity balance sheet amounts for Lehman's financial assets to the Lehman corporate general ledger ("DBS").[215]
Global Head of Risk Management	*See* Chief Risk Officer.
Global Master Repurchase Agreement ("GMRA")[216]	Document published by the Public Securities Association and the International Securities Market Association that is used for international repo agreements and is governed by English law, though parties may modify the governing law.[217] In Lehman's case, one GMRA was used for all repo transactions with a counterparty.[218]

[211] *Id.* at 197.

[212] Examiner's Report, at § III.B.2.c.

[213] Lehman, GCCM Systems Description / Project Overview [LBEX-LL 385979].

[214] Examiner's Report, at § III.C.3.a.

[215] Lehman, Global Funding System New User Training (undated), at pp. 2-3 [LBEX-LL 3396270].

[216] Examiner's Report, at § III.A.4.d.

Global Real Estate Group ("GREG")[219]	A Lehman real estate-related business unit that fell mostly under the firm's Fixed Income Division, created by the merger of the Principal Transaction Group and the CMBS business, and run by Mark Walsh.[220]
Global Risk Management Group	Lehman unit that managed the firm's risk management.
Global Smart Stream Reconciliations ("GSSR")[221]	Third party vendor bank account reconciliation system which supplemented GCCM and automated the majority of the bank reconciliation process at Lehman.[222]
GMRA	*See* Global Master Repurchase Agreement.
Government	Any and all federal agencies and departments.
Government Accountability Office	The audit and investigation department of the U.S. Congress.[223]

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217 *See* Securities Industry and Financial Markets Association, Supplemental Guidance Notes (June 1997), at p. 1, *available at* http://www.sifma.org/services/stdforms/pdf/master_repo_supp_gn.pdf (last visited Feb. 3, 2010).

218 Examiner's Interview of John Feraca, Oct. 9, 2009, at p. 6. The UK law firm of Linklaters provided Lehman with a "true sale" opinion for the GMRA under English law, allowing Lehman to use the GMRA for Repo 105 and 108 transactions. Linklaters, Letter to Lehman Brothers International (Europe) re Repurchase Transactions under a Global Master Repurchase Agreement (May 31, 2006) [LBEX-LBIE 000001].

219 Examiner's Report, at § III.A.1.b.

220 Examiner's Interview of Mark Walsh, Oct. 21, 2009, at p. 1.

221 Examiner's Report, at § III.B.2.c.

222 *Id.*

223 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 201 (4th ed. 2008).

Gramm-Leach-Bliley Act	Legislation enacted in the U.S. that removed the restrictions on banks undertaking securities business that had been imposed by the Glass-Steagall Act of 1933.[224]
Government Sponsored Enterprise	A quasi-governmental organization, created by Congress, with both government and private sector legal characteristics. Examples are Freddie Mac and Fannie Mae.[225]
GREG	*See* Global Real Estate Group.
GRMG	*See* Global Risk Management Group.
Gross Leverage	Calculated by dividing gross assets by stockholders' equity.[226]
GSE	*See* Government Sponsored Enterprise.
GSSR	*See* Global Smart Stream Reconciliations.
Guaranty	A contract whereby one corporation becomes liable to perform a specific act or duty for another corporation if the first corporation does not fulfill a financial obligation.[227]

[224] Pub. L. No. 106-102, 113 Stat. 1338-1481 (1999) (codified in scattered titles and §§ of U.S.C.); Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 170 (4th ed. 2008).

[225] Cong. Research Serv. 110th Cong., *Government-Sponsored Enterprises (GSE's): An Institutional Overview*, at pp. 1-2. (CRS Report 21663, 2007) (Kevin Kosar) (Apr. 23, 2007),

[226] LBHI 10-Q (filed on Apr. 9, 2008), at p. 72.

[227] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 157-58 (2003).

Haircut	American Bankers Association: "(1) The amount retained by brokers on repurchase agreements to pay for their services. A haircut is the difference between the bid and contract price for a repurchase agreement. (2) The difference between the market value of security being used as collateral for a loan and the amount of money that a lender will advance against the security."[228]
Hana Financial Group ("Hana")[229]	Financial company offering niche financial products.[230] In late May 2008, led a consortium of Korean financial institutions in talks concerning a possible investment in Lehman.[231]
HBUS	*See* HSBC Bank USA, N.A.
Hedge	A transaction or position designed to offset investment risk.[232]
Hedge Fund	Typically a partnership or mutual fund that attempts to achieve large gains by exploiting market anomalies.[233]
High Yield	Bond that has a rating of BB+ or lower and that pays out a higher yield to compensate for greater risk.[234]

[228] American Bankers Association, *Banking & Finance Terminology* 189 (4th ed. 1999).

[229] Examiner's Report, at § III.A.3.c.

[230] Hana Financial Group Website, http://www.hanafinancial.com/ (last visited Feb. 3, 2010).

[231] Examiner's Report, at § III.A.3.c.

[232] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 237 (4th ed. 1995).

[233] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 211 (4th ed. 2008).

[234] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 241 (4th ed. 1995).

Holding Company	A corporation that owns a sufficient amount of another company's stock to influence its board of directors and control its management and policies.[235]
HSBC	*See* HSBC Holdings Plc.
HSBC Bank USA, N.A. ("HBUS")[236]	HSBC's U.S. subsidiary.[237]
HSBC Holdings Plc. ("HSBC")	Describes itself as the world's largest bank. The bank is headquartered in London.[238]
Hyperion System	Lehman financial system that contained adjusted general ledger information and was the source used for all public financial statements.[239]
IBD	*See* Investment Banking Division.
IBRC	*See* Investment Bank Risk Committee.
IBRC Deck	JPMorgan's September 5, 2008 Investment Bank Risk Committee presentation, which included discussion of investment banks, trading, markets and the skittishness of hedge funds regarding novations.[240]
ICD	*See* Investment Corporation of Dubai.

[235] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 163 (4th ed. 2008).

[236] Examiner's Report, at § III.A.5.d.

[237] HSBC Bank USA, N.A. Website, http://www.us.hsbc.com/1/2/3/personal/inside/about (last visited Jan. 31, 2010).

[238] HSBC Website, http://www.hsbc.com/1/2/about (last visited Jan. 27, 2008).

[239] Examiner's Interview of Kristie Wong, Dec. 2, 2009, at p. 4.

[240] JPMorgan, Overview of Debt Maturities for Major US Broker Dealers, IBRC Presentation (Sept. 5, 2008) [JPM-EXAMINER00005998].

Illiquid Assets	Assets that are not readily convertible into cash, such as a stock, bond or commodity that is not traded actively and would be difficult to sell quickly without taking a large loss.[241]
IMD	*See* Investment Management Division.
Institutional Investor	A large organization, such as an insurance company, unit trust, bank, trade union or a pension fund of a large company that has substantial sums of money to invest on a stock exchange.[242]
Intangible Assets	An asset that can neither be seen nor touched, such as goodwill and intellectual properties.[243]
Interbank Market	The wholesale money market in which banks lend to and borrow from one another.[244]
Interest Rate Swap	A form of dealing between banks, security houses and companies in which institutions exchange interest rate payments on a notional capital value.[245]

[241] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 250 (4th ed. 1995).

[242] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 229 (4th ed. 2008).

[243] *Id.* at 230.

[244] *Id.* at 231.

[245] *Id.* at 235.

Internal Rate of Return ("IRR")[246]	The discount rate at which the present value of future cash flows equals the current market price of the investment. When the IRR on an investment is greater than the return the company needs on its assets, the investment is acceptable.[247]
International Swaps and Derivatives Association, Inc. ("ISDA")	Represents participants in the privately negotiated derivatives industry; is among the world's largest global financial trade associations as measured by number of member firms. ISDA was chartered in 1985.[248]
Intex	A software tool, publicly available for a subscription fee, which can be used to analyze structured finance transactions.[249]
Intraday Limit	The limit placed on a given trader's exposure in a single day.[250]
Investment Banking Division ("IBD")[251]	Lehman's Investment Banking division advised corporate, institutional and government clients with respect to mergers, acquisitions and other financial matters. This division also raised capital for these clients by underwriting public and private debt offerings and equity instruments.[252]

[246] Examiner's Report, at § III.A.2.c.

[247] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 267 (4th ed. 1995).

[248] International Swaps and Derivatives Association, Inc. Website, http://www.isda.org/ (last visited Jan. 27, 2008).

[249] Intex Solutions, Inc. Website, http://www.intex.com/main/solutions.php (last visited Jan. 31, 2010).

[250] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 241 (4th ed. 2008).

[251] Examiner's Report, at § III.A.1.b.

[252] *Id.* at § III.C.2.a.

Investment Bank Risk Committee ("IBRC")[253]	JPMorgan committee tasked with assessing and mitigating risk from investment bank relationships.[254]
Investment Corporation of Dubai ("ICD")[255]	The investment arm for the government of Dubai.[256]
Investment-Grade	A bond that has been given a relatively high credit rating by a major credit rating agency.[257]
Investment Management Division ("IMD")[258]	Lehman business unit. Lehman considered selling IMD as part of its survival strategy.[259]
IRR	*See* Internal Rate of Return.
ISDA	*See* International Swaps and Derivatives Association, Inc.
Item 303 of Regulation S-K	SEC regulations require a discussion and analysis, through the eyes of management, of the company's financial statements and their context.[260]

253 *Id.* at § III.A.5.b.

254 *See generally* JPMorgan, Overview of Debt Maturities for Major US Broker Dealers, IBRC Presentation (Sept. 5, 2008) [JPM-EXAMINER00005998].

255 Examiner's Report, at § III.A.3.b.

256 Investment Corporation of Dubai Website, http://www.icd.gov.ae/ (last visited Jan. 28, 2010).

257 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 243 (4th ed. 2008).

258 Examiner's Report, at § III.A.2.f.

259 *See* Memorandum from Hugh E. McGee III, Lehman, to Richard S. Fuld, Jr., Lehman, *et al.*, (May 29, 2007) [LBEX-DOCID 711211] (describing a possible sale of IMD).

260 Interpretation: Commission Guidance Regarding Management's Discussion and Analysis, Securities Act Release No. 8350, Exchange Act Release No. 48,960, Investment Company Act Release No. 29,092 (Dec. 29, 2003).

JP Morgan Chase ("JPMorgan")[261]	Financial services organization headquartered in New York. Acquired Bear Stearns in 2008.[262]
Kalakaua	*See* LB 2080 Kalakaua Owners LLC.
Korea Development Bank ("KDB")[263]	Part of a Korean consortium that considered acquiring Lehman.[264]
Korea Investment Corp. ("KIC")[265]	Sovereign Wealth Fund that was part of a Korean consortium that considered acquiring Lehman.[266]
Kuwait Investment Authority ("KIA")[267]	Sovereign Wealth Fund that approached Lehman about acquiring shares at a discount to the market price.[268]
Lazard LLC	International financial advisory and asset management firm; advisor to mergers and acquisitions as well as corporate restructurings.[269]
LB 2080 Kalakaua Owners LLC	Lehman subsidiary that filed for bankruptcy on April 23, 2009.[270]

[261] Examiner's Report, at § III.A.5.a.

[262] JPMorgan Website, http://www.jpmorganchase.com/corporate/About-JPMC/jpmorgan-history.htm (last visited Jan. 28, 2010).

[263] Examiner's Report, at § III.A.3.a.

[264] Memorandum from Kunho Cho, Lehman, to Hugh E. McGee III, Lehman, *et al.* (May 29, 2008), at p. 1 [LBEX-DOCID 1374131].

[265] Examiner's Report, at § III.A.3.c.

[266] Memorandum from Kunho Cho, Lehman, to Hugh E. McGee III, Lehman, *et al.* (May 29, 2008), at p. 1 [LBEX-DOCID 1374131].

[267] Examiner's Report, at § III.A.3.b.

[268] Email from Saleh Faraj, Lehman, to Richard S. Fuld, Jr., Lehman, *et al.* (Jan. 9, 2008) [LBHI_SEC07940_670045]; email from Jeremy Isaacs, Lehman, to Richard S. Fuld, Jr., Lehman, *et al.* (Jan. 11, 2008) [LBHI_SEC07940_066820]; Examiner's Interview of Jeremy Isaacs, Oct. 1, 2009, at p. 8.

[269] Lazard LLC Website, http://www.lazard.com/AboutLazard/History.aspx (last visited Feb. 2, 2010).

[270] LB 2080 Kalakaua Owners LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re LB 2080 Kalakaua Owners LLC*, No. 09-12516 (Bankr. S.D.N.Y. Apr. 23, 2009).

LB 745 LLC ("LB 745")[271]	Lehman affiliate that filed for bankruptcy on September 16, 2008.[272] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
LBB	*See* Lehman Brothers Bank, FSB.
LBCC	*See* Lehman Brothers Commercial Corporation. Lehman affiliate that filed for bankruptcy on October 5, 2008.[273] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
LBCS	*See* Lehman Brothers Commodity Services. Lehman affiliate that filed for bankruptcy on October 3, 2008.[274] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
LBDP	*See* Lehman Brothers Derivative Products, Inc. Lehman affiliate that filed for bankruptcy on October 5, 2008.[275] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.

[271] Examiner's Report, at § III.C.2.a.

[272] LB 745 LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re LB 745 LLC*, No. 08-13600 (Bankr. S.D.N.Y. Sept. 16, 2008).

[273] Lehman Brothers Commercial Corp. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Commercial Corp.*, No. 08-13901 (Bankr. S.D.N.Y. Oct. 5, 2008).

[274] Lehman Brothers Commodity Services Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Commodity Services Inc.*, No. 08-13885 (Bankr. S.D.N.Y. Oct. 3, 2008).

[275] Lehman Brothers Derivative Products Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Derivative Products Inc.*, No. 08-13899 (Bankr. S.D.N.Y. Oct. 5, 2008).

LBF	*See* Lehman Brothers Finance, S.A. Lehman affiliate that filed for bankruptcy; case was dismissed on March 12, 2009.[276]
LBFP	*See* Lehman Brothers Financial Products Inc. Lehman affiliate that filed for bankruptcy on October 5, 2008.[277] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
LBHI	*See* Lehman Brothers Holdings Inc. LBHI was the holding company for hundreds of individual corporate entities, twenty two of which have filed for reorganization in this proceeding.[278] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.

[276] Order Dismissing the Bankruptcy Case of Lehman Brothers Finance, S.A., Docket No. 3076, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Mar. 12, 2009).

[277] Lehman Brothers Financial Products Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Financial Products Inc.*, No. 08-13902 (Bankr. S.D.N.Y. Oct. 5, 2008).

[278] *See* Examiner's Report, at Introduction.

LBHI Affiliate	Lehman Brothers Holdings Inc. had the following Affiliates as defined in the Examiner Order: [279] LB 745 LLC PAMI Statler Arms LLC Lehman Brothers Commodity Services Inc. Lehman Brothers Special Financing Inc. Lehman Brothers OTC Derivatives Inc. Lehman Brothers Derivative Products Inc. Lehman Commercial Paper Inc. Lehman Brothers Commercial Corporation Lehman Brothers Financial Products Inc. Lehman Scottish Finance L.P. CES Aviation LLC CES Aviation V LLC CES Aviation IX LLC East Dover Limited Luxembourg Residential Properties Loan Finance S.a.r.l. BNC Mortgage LLC.

[279] *Id.* at § III.C.1.a.

LBI	*See* Lehman Brothers Incorporated. Lehman broker-dealer that went into liquidation on September 19, 2008 under the supervision of the Securities Investor Protection Corporation.[280] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
LBIE	*See* Lehman Brothers International (Europe). Lehman European broker-dealer based in London that commenced foreign insolvency proceedings.
LBJ	*See* Lehman Brothers Japan. Lehman subsidiary that commenced foreign insolvency proceedings.
LBO	*See* Leveraged Buy-out.
LB Preferred Somerset LLC	Lehman subsidiary that filed for bankruptcy on December 22, 2009.[281]
LB Rose Ranch LLC	Lehman subsidiary that filed for bankruptcy on February 9, 2009.[282]
LB Somerset LLC	Lehman subsidiary that filed for bankruptcy on December 22, 2009.[283]
LBSF	*See* Lehman Brothers Special Financing Inc. Lehman affiliate that filed for bankruptcy on October 3, 2008.[284] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.

[280] Order Commencing Liquidation, *SIPC v. Lehman Bros., Inc.*, No. 08 Civ. 8119 (S.D.N.Y. Sept. 19, 2008).

[281] LB Preferred Somerset LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re LB Preferred Somerset LLC*, No. 09-17505 (Bankr. S.D.N.Y. Dec. 22, 2009).

[282] LB Rose Ranch LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re LB Rose Ranch LLC*, No. 09-10560 (Bankr. S.D.N.Y. Feb. 9, 2009).

[283] LB Somerset LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re LB Somerset LLC*, No. 09-17503 (Bankr. S.D.N.Y. Dec. 22, 2009).

[284] Lehman Brothers Special Financing Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Special Financing Inc.*, No. 08-13888 (Bankr. S.D.N.Y. Oct. 3, 2008).

LCD	A securities account Lehman maintained with JPMorgan that was used as additional collateral for JPMorgan's clearing operations in and after June 2008.[285]
LCE	A securities account Lehman maintained with JPMorgan that was used as additional collateral for JPMorgan's clearing operations after the August Agreements.[286]
LCPI	*See* Lehman Commercial Paper Inc. Lehman affiliate that filed for bankruptcy on October 5, 2008.[287] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Legacy Accounts	*See* Debtor's Pre-Bankruptcy Petition External Bank Accounts.
Lehman[288]	Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.

285 *See, e.g.* Examiner's Report, at § III.A.5.b.

286 *See, e.g. Id.* at § III.A.5.b.

287 Lehman Commercial Paper Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Commercial Paper Inc.*, No. 08-13900 (Bankr. S.D.N.Y. Oct. 5, 2008).

288 Examiner's Report, at Introduction.

Lehman Assets, Liabilities, Investments Inc. ("Lehman ALI")	On September 19, 2008, shortly before the commencement of the LBI SIPA proceeding, LBI transferred ownership of 25 subsidiaries (and their direct and indirect subsidiaries) to Lehman ALI.[289] In the Examiner Order, the Court directed the Examiner to investigate: "The transfer of the capital stock of certain subsidiaries of LBI on or about September 19, 2008 to Lehman ALI Inc."[290]
Lehman Brothers Bank, FSB ("LBB")[291]	Subsidiary of LBHI that conducted mortgage banking, originating commercial and residential mortgages.[292] Aurora and BNC were operating subsidiaries of LBB.[293]
Lehman Brothers Commercial Corp. ("LBCC")[294]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[295] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Lehman Brothers Commodity Services ("LBCS")[296]	Lehman affiliate that filed for bankruptcy on October 3, 2008.[297] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.

[289] *Id.* at § III.C.1.b.

[290] Order Directing Appointment of an Examiner Pursuant to § 1104(c)(2) of the Bankruptcy Code, Docket No. 2569, *In re Lehman Bros. Holdings Inc.*, No. 08-13555, at p. 4 (Bankr. S.D.N.Y. Jan. 16, 2009).

[291] Examiner's Report, at § III.A.4.f.

[292] LBHI 2007 10-K, at p. 5.

[293] Lehman, Presentation to the Office of Thrift Supervision, Lehman Brothers Bank, FSB: Safety & Soundness/Compliance Examination 2007 (Aug. 7, 2007), at p. 5 [LBEX-DOCID 1693347].

[294] Examiner's Report, at § III.A.5.c.

[295] Lehman Brothers Commercial Corp. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Commercial Corp.*, No. 08-13901 (Bankr. S.D.N.Y. Oct. 5, 2008).

[296] Examiner's Report, at § III.C.2.a.

[297] Lehman Brothers Commodity Services Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Commodity Services*, No. 08-13885 (Bankr. S.D.N.Y. Oct. 3, 2008).

Lehman Brothers Derivative Products, Inc. ("LBDP")[298]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[299] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Lehman Brothers Finance, S.A. ("LBF")[300]	Lehman affiliate that filed for bankruptcy; case was dismissed on March 12, 2009.[301]
Lehman Brothers Financial Products Inc. ("LBFP")[302]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[303] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Lehman Brothers Holdings Inc. ("LBHI" or "Lehman")[304]	LBHI was the holding company for hundreds of individual corporate entities, twenty two of which have filed for reorganization.[305] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Lehman Brothers Inc. ("LBI")[306]	Lehman subsidiary that went into liquidation on September 19, 2008 under the supervision of the Securities Investor Protection Corporation.[307]

298 Examiner's Report, at § III.A.2.a.

299 Lehman Brothers Derivative Products Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Derivative Products*, No. 08-13899 (Bankr. S.D.N.Y. Oct. 5, 2008).

300 Examiner's Report, at § III.B.3.g.

301 Order dismissing the bankruptcy case of Lehman Brothers Finance, S.A., Docket No. 3076, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Mar. 12, 2009).

302 Examiner's Report, at § III.C.2.a.

303 Lehman Brothers Financial Products Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Financial Products Inc.*, No. 08-13902 (Bankr. S.D.N.Y. Oct. 5, 2008).

304 Examiner's Report, at Introduction.

305 *See Id.* at Introduction.

306 *Id.* at § III.A.4.f.

307 Order Commencing Liquidation, *SIPC v. Lehman Bros., Inc.*, No. 08 Civ. 8119 (S.D.N.Y. Sept. 19, 2008).

Lehman Brothers International (Europe) ("LBIE")[308]	Lehman European broker-dealer based in London that commenced foreign insolvency proceedings.
Lehman Brothers Japan ("LBJ")[309]	Lehman subsidiary that commenced foreign insolvency proceedings.
Lehman Brothers OTC Derivatives ("LOTC")[310]	Over-the-counter (OTC) derivatives dealer regulated by the SEC and a Lehman affiliate that filed for bankruptcy on October 3, 2008.[311] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Lehman Brothers Special Financing Inc. ("LBSF")[312]	Lehman affiliate that filed for bankruptcy on October 3, 2008.[313] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Lehman Commercial Paper Inc. ("LCPI")[314]	Lehman affiliate that filed for bankruptcy on October 5, 2008.[315] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Lehman Global Treasury Group ("Treasury Group")[316]	Lehman business unit responsible for managing the firm's liquidity pool, funding the entities' business needs and ensuring effective use of the firm's capital.[317]

308 Examiner's Report, at § III.A.4.c.

309 *Id.* at § III.A.5.i.

310 *Id.* at § III.C.2.a.

311 Lehman Brothers OTC Derivatives Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers OTC Derivatives Inc.*, No. 08-13893 (Bankr. S.D.N.Y. Oct. 3, 2008).

312 Examiner's Report, at § I.B.

313 Lehman Brothers Special Financing Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers Special Financing Inc.*, No. 08-13888 (Bankr. S.D.N.Y. Oct. 3, 2008).

314 Examiner's Report, at § III.A.5.b.

315 Lehman Commercial Paper Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Commercial Paper Inc.*, No. 08-13900 (Bankr. S.D.N.Y. Oct. 5, 2008).

316 Examiner's Report, at § III.B.2.b.

Lehman Scottish Finance L.P. ("Scottish Finance")[318]	Lehman Brothers affiliate that filed for bankruptcy on October 5, 2008.[319] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Level I Assets	Assets whose valuation requires the use of directly observable prices from active markets for identical assets or liabilities. These assets generally include equities listed in active markets, G-7 government and agency securities and investments in publicly traded mutual funds with quoted market prices and listed derivatives.[320]
Level II Assets	Assets whose valuation requires the use of directly or indirectly observable prices in active markets for similar assets or liabilities, but that do not qualify as Level I assets. These assets include non-G-7 government securities, certain corporate debt, certain commitments and guarantees, certain private equity investments, including equity interests in investment managers and certain derivatives.[321]

317 *See* Lehman, FSA Arrow Assessment - Treasury (Aug. 11, 2008), at p. 2 [LBHI_SEC07940_3272979].

318 Examiner's Report, at § III.C.2.a.

319 Lehman Scottish Finance L.P. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Scottish Finance L.P.*, No. 08-13904 (Bankr. S.D.N.Y. Oct. 5, 2008).

320 LBHI 10-Q (filed on July 10, 2008), at p. 14.

321 *Id.*

Level III Assets	These assets are typically illiquid and do not have observable sales to assist with valuation, so that assumptions must be made based on the best information available in the circumstances, which may include indirect correlation to a market value or combinations of market values or proprietary data. Lehman's Level III assets included mortgage-backed bonds, certain corporate debt positions, and private equity investments.[322]
Leverage	1. Operating Leverage: the use by a company of its limited assets to guarantee substantial loans to finance its business; 2. Financial Leverage: debt in relation to equity in a firm's capital structure measured by the debt-to-equity ratio. The more long-term debt there is, the greater the financial leverage; 3. Investments: means of enhancing return or value without increasing investment. Buying securities on margin is an example of leverage with borrowed money.[323]
Leveraged Buy-out ("LBO")	Takeover of a company, using borrowed funds.[324]

[322] *Id.* at 15.

[323] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 297 (4th ed. 1995) and Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 258 (4th ed. 2008).

[324] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 298 (4th ed. 1995).

Leverage Ratio	Also known as a Gearing Ratio: The ratio of a bank's Tier 1 capital to its average total assets over an accounting period.[325] Lehman's "leverage ratio" was generally computed by simply dividing total assets by stockholders' equity.
Leveraged Loan	A speculative grade or ungraded loan that has a greater chance of defaulting, therefore investors demand higher interest rate payments in exchange for investing.[326]
Liquidity	Liquidity is the ability of a bank to fund increases in assets and meet obligations as they come due, without incurring unacceptable losses.[327] Lehman definition: "ready access to funds."[328]
Liquidity Pool	Lehman Definition: A pool of unencumbered assets "primarily intended to cover expected cash outflows for twelve months in a stressed liquidity environment,"[329] but "[a]s a last resort" available "to mitigate the loss of secured funding capacity."[330]

[325] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 193 (4th ed. 2008).

[326] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 195 (2003).

[327] Bank for International Settlements, Basel Committee on Banking Supervision, Principles for Sound Liquidity Risk Management and Supervision (Sept. 2008), at p. 1, *available at* http://www.bis.org/publ/bcbs138.pdf (last visited on Feb. 6, 2010).

[328] LBHI 2007 10-K, at p. 17 ("Liquidity, that is ready access to funds, is essential to our businesses. Financial institutions rely on external borrowings for the vast majority of their funding, and failures in our industry are typically the result of insufficient liquidity.").

[329] LBHI 10-Q (filed on July 10, 2008), at p. 80.

[330] *Id.* at 84.

Liquidity Ratio	Measures a firm's ability to meet short-term obligations.[331]
Liquidity Risk	The risk that an investment cannot be liquidated without substantial loss, or that a market will not exist for the investment.[332]
Loan to Value Ratio or Loan-to-enterprise value ("LTV")[333]	The ratio of money borrowed to fair market value, usually in reference to real estate.[334]
Long Position	Ownership of a security, giving the investor the right to transfer ownership to someone else; the right to receive any income paid by the security and the right to any profits or losses as the security's value changes.[335]
Long-Term Capital Management ("LTCM")[336]	Hedge fund that nearly failed in 1998. The government convened a "consortium" of private market participants to finance LTCM's bad assets.[337]

[331] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 305 (4th ed. 1995).

[332] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 263 (4th ed. 2008).

[333] Examiner's Report, at § III.A.2.d.

[334] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 308 (4th ed. 1995).

[335] *Id.* at 311.

[336] Examiner's Report, at § III.A.6.g.

[337] Examiner's Interview of Thomas Baxter, Jr., Aug. 31, 2009, at p. 8.

LOTC	*See* Lehman Brothers OTC Derivatives. Lehman affiliate that filed for bankruptcy on October 3, 2008.[338] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
LTV	*See* Loan to Value Ratio.
Luxembourg Residential Properties Loan Finance S.a.r.l. ("Luxembourg S.a.r.l.")[339]	Lehman affiliate that filed for bankruptcy on January 7, 2009.[340] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
MAC	*See* Material Adverse Change.
Macro Hedge	A hedge designed to cover the net or overall risks of an entire portfolio.[341]
Mainframe Trading System ("MTS")[342]	Lehman information system where securities were recorded when they were traded as an acquisition or sale.
Management Discussion and Analysis ("MD&A")[343]	SEC regulations require a discussion and analysis, through the eyes of management, of the company's financial statements and their context.[344]

338 Lehman Brothers OTC Derivatives Inc. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Brothers OTC Derivatives Inc.*, No. 08-13893 (Bankr. S.D.N.Y. Oct. 3, 2008).

339 Examiner's Report, at § III.C.2.a.

340 Luxembourg Residential Properties Loan Finance S.a.r.l. Voluntary Bankruptcy Petition, Docket No. 1, *In re Luxembourg Residential Properties Loan Finance S.a.r.l.*, No. 09-10108 (Bankr. S.D.N.Y. Jan. 7, 2009).

341 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 273 (4th ed. 2008).

342 Examiner's Report, at § III.B.2.c.

343 *Id.* at § III.A.4.

344 Interpretation: Commission Guidance Regarding Management's Discussion and Analysis, Securities Act Release No. 8350, Exchange Act Release No. 48,960, Investment Company Act Release No. 29,092, 81 SEC Docket 2905 (Dec. 29, 2003).

Margin	1. General: the amount a customer deposits with a broker when borrowing from the broker to buy securities; 2. Banking: for secured loans, the difference between the current market value of collateral backing a loan and the face value of the loan that the lender requires the borrower to maintain; 3. Futures Trading: good-faith deposit an investor must put up when buying or selling a contract. If the futures price moves adversely, the investor must put up more money to meet margin requirements.[345]
Margin Call	A call for a client to increase the amount of money or securities deposited with a broker as a safeguard. This usually happens if the market is moving adversely for the client's position.[346]
Mark to Market	An accounting practice of adjusting the valuation of a security or portfolio to reflect current market values.[347]
Markdown	(*See* "Write-down") Downward adjustment of the value of securities by banks and investment firms, based on a decline in market quotations.[348]

[345] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 318 (4th ed. 1995).

[346] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 277 (4th ed. 2008).

[347] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 327 (4th ed. 1995).

[348] *Id.* at 322.

Market Risk	Risk arising from changes in prices in financial markets.[349]
Market Risk Management ("MRM")	A department within Lehman's Global Risk Management Group.
Master Repurchase Agreement ("MRA")[350]	A form document published by the Bond Market Association that is used in the U.S. to govern repurchase agreements.[351] Lehman used Master Repurchase Agreements for its standard repo transactions.[352]
Matched Book	Lehman Internal Definition: "where a trader reverses in and repos out collateral to the same or different dates... When the maturities of the reverse repos and repos are the same, he or she is said to be running a matched book."[353]
Material Adverse Change ("MAC")[354]	A clause in a loan agreement or bank facility stating that the loan will become repayable if there should be a material change in the borrower's credit standing.[355]
Maturity	Reaching the date at which a debt instrument is due and payable.[356]

[349] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 278 (4th ed. 2008).

[350] Examiner's Report, at § III.A.4.c.

[351] Securities Industry and Financial Markets Association, Supplemental Guidance Notes (June 1997), *available at* http://www.sifma.org/services/stdforms/pdf/master_repo_supp_gn.pdf (last visited Feb. 3, 2010).

[352] Lehman Brothers, Repo Manual (Nov. 8, 2005), at p. 15 [LBEX-LL 1175483].

[353] *Id.* at 16.

[354] Examiner's Report, at § III.A.1.b.

[355] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 280 (4th ed. 2008)

[356] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 329 (4th ed. 1995).

Maximum Cumulative Outflow ("MCO")[357]	Lehman's definition of the liquid cash pool needed in a stress environment, derived by projecting a series of cash flows over a one year horizon. The MCO model is designed to ensure a liquidity position of $2 billion after a stress period of 90 days.[358]
MD&A	*See* Management Discussion and Analysis.
Memorandum Of Understanding ("MOU")[359]	An agreement reduced to a writing between two parties. Federal Reserve Chairman Bernanke and SEC Chairman Cox negotiated a MOU regarding the extent of cooperation between the Federal Reserve and the SEC in regulation of Lehman.[360]
Merit LLC	Lehman subsidiary that filed for bankruptcy on December 14, 2009.[361]
Mezzanine	Debt given to middle-market companies that is subordinated to other higher-ranking debt.[362]

[357] Examiner's Report, at § III.B.3.d.

[358] Lehman, Presentation to the Chicago Mercantile Exchange, Liquidity Management at Lehman Brothers [Draft] (June 5, 2008), at p. 10 [LBEX-DOCID 1300305].

[359] Examiner's Report, at § III.A.6.c.

[360] Examiner's Interview of Ben S. Bernanke, Dec. 22, 2009, at p. 7.

[361] Merit LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re Merit LLC*, No. 09-17331 (Bankr. S.D.N.Y. Dec. 14, 2009).

[362] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 210 (2003).

Mezzanine Finance	Finance that is neither pure equity nor pure debt. It can be secured or unsecured and usually earns a higher rate of return than pure debt but less than equity. It carries a higher risk than debt but less risk than equity.[363]
Money Market Fund	An open-ended mutual fund that invests in commercial paper, banker's acceptances, repurchase agreements, government securities, certificates of deposit and other highly liquid and safe securities, and pays relatively low rates of interest.[364]
Monthly Operating Reports ("MOR")[365]	Financial statements that Lehman prepared in the course of the bankruptcy proceeding.[366]
Moody's Investor Service ("Moody's")[367]	An international credit rating agency.[368]
Mortgage	A debt instrument by which the borrower (mortgagor) gives the lender (mortgagee) a lien on property as security for the repayment of a loan.[369]

363 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 286 (4th ed. 2008).

364 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 341 (4th ed. 1995).

365 Examiner's Report, at § III.A.5.c.

366 *Id.*

367 *Id.* at § III.A.1.a.

368 Moody's Investors Service Website, http://www.moodys.com (follow link at lower left of screen "about moody's") (last visited Jan. 31, 2010).

369 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 345 (4th ed. 1995).

Mortgage Maker	A loan origination program at Aurora used in 2006 and 2007 to expand Aurora's Alt-A origination business into a market segment with borrowers who had higher-risk credit profiles but who were not considered subprime; referred to by some market participants as "Alt-B."[370]
Mortgage Origination	Making the original mortgage loans that comprise part of a pool of mortgages.[371]
MOU	*See* Memorandum Of Understanding.
MRA	*See* Master Repurchase Agreement.
MRM	*See* Market Risk Management.
MTS	*See* Mainframe Trading System.
Municipal Bonds	A bond issued by a local government authority.[372]
Mutual Fund	A fund operated by an investment company that raises money from shareholders and invests it in stocks, bonds, options, futures, currencies or money market securities.[373]
Naked Option (*i.e.* Naked Short-Sale)	An option for which the buyer or seller has no underlying security position.[374]

370 Examiner's Interview of Carl Peterson, May 27, 2009, at p. 5; Lehman, Product Definitions of Alt-A, Mortgage Maker, and Subprime (Oct. 17, 2007), at p. 2 [LBEX-DOCID 537902].

371 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 396 (4th ed. 1995) (action of "originator").

372 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 297 (4th ed. 2008).

373 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 352 (4th ed. 1995).

374 *Id.* at 354.

National Association of Securities Dealers Automated Quotations System ("NASDAQ")	A computerized system that provides brokers and dealers with price quotations for securities traded over the counter as well as for many New York Stock Exchange-listed securities.[375]
Navigator	*See* Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior.
NB	*See* Neuberger Berman.
Negative Amortization	A repayment schedule in which the monthly payments are insufficient to fully pay off the loan. Typically this occurs with a balloon mortgage where the payments do not cover the debt and at the end of the term a large payment is due.[376]
Negative Cash Flow	A situation in which a business spends more cash than it receives through earnings or other transactions in an accounting period.[377]
Negative Goodwill	When the market value of goodwill falls below the goodwill value that is stated on a company's balance sheet.[378]
Net Book Value	The value at which an asset appears in the books of an organization. This is the purchase cost or latest revaluation less any depreciation applied since purchase or revaluation.[379]

375 *Id.* at 355.

376 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 222 (2003).

377 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 359 (4th ed. 1995).

378 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 222 (2003).

379 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 303 (4th ed. 2008).

Net Capital Rule	A requirement set by the U.S. Securities and Exchange Commission ("SEC") that dealers and brokers maintain a maximum ratio of indebtedness to realizable assets of 15:1.[380]
Net Free Equity ("NFE")[381]	The market value of broker-dealer securities (possibly discounted with an agreed formula) pledged to a clearing bank plus any unsecured clearing bank credit line minus cash advanced by the clearing bank to the broker-dealer.[382]
Net Leverage	Lehman defined its calculation of net leverage as "net assets divided by tangible equity capital." Lehman wrote in its public filing that net leverage was a more meaningful measure of leverage than gross leverage.[383]
Net Operating Income ("NOI")[384]	Also phrased as Net Operating Profit (or Loss). The difference between the revenues of the business and the related costs and expenses, excluding other income and deductions.[385]

380 *Id.*

381 Examiner's Report, at § III.A.5.b.

382 Examiner's Interview of Ricardo S. Chiavenato, Sept. 21, 2009, at p. 5.

383 LBHI 2007 10-K, at p. 30.

384 Examiner's Report, at § III.A.2.f.

385 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 388 (4th ed. 1995) (definition for "operating profit").

Netting Grid	A Lehman document entitled "Accounting Policy Review Balance Sheet Netting and Other Adjustments," known colloquially as "the Netting Grid." The Netting Grid identified and described various balance sheet netting mechanisms Lehman utilized. One of the balance sheet mechanisms the Netting Grid addressed was Lehman's use of Repo 105/108 transactions.[386]
Net Profit Margin	Net income as a percentage of net revenue. A measure of operating efficiency and pricing strategy.[387]
Neuberger Berman ("NB")[388]	Division of Lehman's Investment Management Division ("IMD").
New Accounts	*See* Debtor's Post-Bankruptcy Petition New External Bank Accounts.
New York Stock Exchange ("NYSE")	The oldest and largest stock exchange in the U.S.[389]
NFE	*See* Net Free Equity.
Nostro Account	Lehman virtual bank account maintained by Lehman's Global Cash Collateral Management that tracked Lehman's External Bank Accounts.[390]

386 *See* Lehman, Accounting Policy Review Balance Sheet Netting and Other Adjustments (Nov. 2007) [LBEX-DOCID 2720762].

387 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 364 (4th ed. 1995).

388 Examiner's Report, at § III.A.3.c.

389 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 306 (4th ed. 2008).

390 "Nostro" referred both to the actual accounts maintained at outside financial institutions and a representation of those actual accounts maintained within the GCCM system.

Notional Income	Income that is not yet received but might be deemed to be properly chargeable to income tax.[391]
Notional Settlement	A reference price based on trading activity during a specific time period that is close to the end of the day.[392]
Novation	An agreement to replace one party to a contract with a new party.[393]
NYS Comptroller	Thomas P. DiNapoli, New York State Comptroller as Administrative Head of the New York State and Local Retirement Systems and Sole Trustee of the New York State Common Retirement Fund.[394]
OCC	*See* Options Clearing Corp.
Office of Inspector General ("OIG")[395]	Division of the SEC that "conducts internal audits and investigations of SEC programs and operations. Through these audits and investigations, the Inspector General seeks to identify and mitigate operational risks, enhance government integrity, and improve the efficiency and effectiveness of SEC programs."[396]

391 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 312 (4th ed. 2008).

392 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 229 (2003).

393 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 377 (4th ed. 1995).

394 *See* Motion of New York State Comptroller for Appointment of a Trustee or, in the Alternative, an Examiner with Expanded Powers, Docket No. 1376, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Nov. 4, 2008).

395 Examiner's Report, at § III.A.6.f.

396 Securities and Exchange Commission Website, http://www.sec.gov/about/whatwedo.shtml (last visited Jan. 28, 2010).

Office of Thrift Supervision ("OTS")[397]	Unit of the U.S. Treasury Department that supervises the mortgage industry.[398]
Official Committee of Unsecured Creditors ("Creditors Committee")	Lehman unsecured creditors that were appointed by the U.S. Trustee to the Official Committee of Unsecured Creditors, including Wilmington Trust Co., The Bank of NY Mellon, Shinsei Bank Ltd., Mizuho Corp. Bank Ltd., Metlife, the Vanguard Group Inc. and Aegon USA Investment Management.[399]
OIG	*See* Office of Inspector General.
Open Market Operations ("OMO")[400]	Operations by which the Securities Department of the New York Federal Reserve Bank of New York carries out instructions designed to regulate the money supply.[401]
Option	The right to buy or sell a fixed quantity of a commodity, currency, security, etc., at a particular date at a particular price.[402]

397 Examiner's Report, at § III.A.1.a.

398 Office of Thrift Supervision Website, http://www.ots.treas.gov/?p=AboutOTS (last visited Jan. 28, 2010).

399 First Amended Appointment of Committee of Unsecured Creditors, Docket No. 592, *In re Lehman Bros. Holdings, Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Oct. 3, 2008).

400 Examiner's Report, at § III.A.5.h.

401 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 387 (4th ed. 1995).

402 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 321 (4th ed. 2008).

Options Clearing Corp. ("OCC")[403]	A company that has been set up by an options exchange to monitor margin accounts of options traders, guarantee their performance and settle exchange-traded option trades.[404] Founded in 1973, it is the largest equity derivatives clearing organization in the world.[405]
Order	Order Directing Appointment of an Examiner Pursuant to Section 1104(c)(2) of the Bankruptcy Code, Docket No. 2569, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Jan. 16, 2009).
OTC	*See* Over-the-Counter.
OTS	*See* Office of Thrift Supervision.
Over-collateralized	A situation in which one party owes a payment obligation to a second party and pledges collateral to the second party such that the market value of the pledged collateral is considered to be greater than the payment.[406]
Overnight Repurchase Agreement	An arrangement whereby securities dealers and banks finance their inventories of Treasury debt, U.S. agency securities, and other eligible collateral in one-day secured loans.[407]

[403] Examiner's Report, at § III.B.3.g.

[404] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 235 (4th ed. 2008).

[405] The Options Clearing Corp. Website, http://www.optionsclearing.com/about/ (last visited Feb. 1, 2010).

[406] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 324 (4th ed. 2008).

[407] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 399 (4th ed. 1995).

Over-the-Counter ("OTC")[408]	Securities that are not listed and traded on an organized stock exchange.[409]
PAMI Statler Arms LLC ("PAMI Statler")[410]	Lehman affiliate that filed for bankruptcy on September 23, 2008.[411] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
Par	Equal to the nominal or face value of a security.[412]
Payment-in-Kind ("PIK") Security[413]	Bonds or preferred stocks that pay interest/dividends in the form of additional bonds or preferred stocks.[414]
PDCF	*See* Primary Dealer Credit Facility.
PEL	*See* Property, Equipment and Lease Improvements.
P/L	*See* Profit and Loss Statement.
Pledging	Transferring property, such as securities, to a lender or creditor as collateral for an obligation.[415]

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408 Examiner's Report, at § III.B.3.c.

409 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 400 (4th ed. 1995).

410 Examiner's Report, at § III.B.7.

411 PAMI Statler Arms LLC Voluntary Bankruptcy Petition, Docket No. 1, *In re PAMI Statler Arms LLC*, No. 08-13664 (Bankr. S.D.N.Y. Sept. 23, 2008).

412 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 404 (4th ed. 1995).

413 Examiner's Report, at § III.C.4.

414 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 419 (4th ed. 1995).

415 *Id.* at 421.

Pool	1. The combination of financial instruments in a security; 2. An aggregation of accounts.[416]
Portfolio	The combined holding of more than one stock, bond, commodity, real estate investment or other asset by an individual or institutional investor.[417]
Position	An investor's stake in a particular security or market.[418]
Positions Group	*See* Balance Sheet Positions Group.
Preference Payment	The paying or securing by an insolvent debtor, to one or more of its creditors, the whole or a part of their claims, to the exclusion or detriment of other creditors.[419]
Preferred Somerset	*See* LB Preferred Somerset LLC.
Preferred Stock	A class of capital stock that pays dividends at a specified rate and that has preference over common stock in the payment of dividends and the liquidation of assets.[420]

[416] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 343 (4th ed. 2008).

[417] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 425 (4th ed. 1995).

[418] *Id.* at 426.

[419] Steven H. Gifis, *Barron's Law Dictionary* p. 383 (4th ed. 1996).

[420] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 431 (4th ed. 1995).

Primary Dealer Credit Facility ("PDCF")[421]	Federal Reserve overnight loan facility that provided funding to primary dealers in exchange for a specified range of eligible collateral; created in March 2008 and intended to foster the functioning of financial markets more generally.[422]
Principal Transaction / Principal Investment	Investments Lehman made using its own capital.[423]
Principal Transactions Group ("PTG")[424]	PTG refers to the GREG Principal Transactions Group in the U.S. and the investments that this group originated and managed.[425]
Private Equity	Financing funded by issuing debt.[426]
Private Placing	The selling of shares in a company direct to investors, often without the intermediary of a stockbroker.[427]
Pro Forma	A presentation of data, such as a balance sheet or income statement, where certain amounts are hypothetical or represent projections.[428]

[421] Examiner's Report, at § III.A.3.c.

[422] Federal Reserve Bank of New York Website, http://www.newyorkfed.org/markets/pdcf_faq.html (last visited Jan. 31, 2010).

[423] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 438 (4th ed. 1995) (a "principal" buys and sells for his or her own account and risk).

[424] Examiner's Report, at § III.A.2.a.

[425] *Id.*

[426] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 350 (4th ed. 2008).

[427] *Id.*

[428] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 443 (4th ed. 1995).

Proceeds	Money earned by the seller of an asset after commissions are deducted.[429]
Product Control Group	Internal Lehman group that performed price testing on certain Lehman assets.[430] On a daily basis, Product Control performed P/L review.[431]
Profit and Loss Statement ("P/L")	A financial statement that lists the different types of revenues that a company has earned and the expenses it has incurred.[432]
Promissory Note	A written promise committing the maker to pay the payee a specified sum of money either on demand or at a fixed or determinable future date, with or without interest.[433]
Prospectus	A document that gives details about a new issue of shares and invites the public to buy shares or debentures in the company.[434]
Protective Order	An order issued for the purpose of protecting a party from some abuse of the legal system, often pertaining to discovery issues.[435]

[429] *Id.* at 441.

[430] Examiner's Report, at § III.A.2.e.

[431] Lehman, Price Verification Policy: Global Capital Markets 2008 [Draft] (2008), at p. 4 [LBHI_SEC07940_2965994].

[432] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 259 (4th ed. 2008).

[433] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 444 (4th ed. 1995).

[434] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 355 (4th ed. 2008).

[435] Steven H. Gifis, *Barron's Law Dictionary* p. 401 (4th ed. 1996).

PTG	*See* Principal Transactions Group.
Qualified Special Purpose Entity ("QSPE")[436]	A special purpose entity that meets the qualifications of SFAS 140, including being distinct from the transferor and being limited in its activities, assets and ability to dispose of its assets.[437]
Quantitative Risk Management ("QRM")	Lehman business unit within its Global Risk Management Group. QRM was charged with "development, maintenance and operation of the risk quantification methodologies supporting market, credit and operational risks," as well as "independently reviewing and approving the pricing models used across the Firm[.]"[438]
RA	*See* Risk Appetite.
Rating Agency	An organization that monitors the credit backing of institutions and of bond issues and other forms of public borrowings.[439]
RBM	*See* Risk-Based Margin.
Real Estate Investment Trust ("REIT")[440]	A company that manages a portfolio of real estate to earn profits for shareholders.[441]

436 Examiner's Report, at § III.A.4.i.

437 ACCOUNTING FOR TRANSFERS AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES, Statement of Financial Accounting Standards No. 140, ¶¶ 25, 35 (Financial Accounting Services Bd. 2000).

438 Lehman, Quantitative Risk Management Policy Manual (Sept. 2007), at p. 3 [LBEX-DOCID 384020].

439 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 365 (4th ed. 2008).

440 Examiner's Report, at § III.A.2.e.

441 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 461 (4th ed. 1995).

Reconciliation	Account: A procedure for confirming that the reliability of a company's accounting records by regularly comparing balances of transactions.[442]
Regulation Y ("Reg Y")	Regulates the acquisition of control of banks and bank holding companies by companies and individuals, defines and regulates the nonbanking activities in which bank holding companies (including financial holding companies) and foreign banking organizations with United States operations may engage and establishes the minimum ratios of capital to assets that bank holding companies must maintain.[443]
REIT	*See* Real Estate Investment Trust.
Replacement Cost	The cost to replace an asset with another of similar utility at today's prices.[444]
Repo	*See* Repurchase Agreement.
Report	*See* Examiner's Report. Final Report of Examiner Anton R. Valukas.

[442] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 5 (4th ed. 2008).

[443] Federal Reserve Board Website, http://www.federalreserve.gov/bankinforeg/reglisting.htm#Y (last visited Jan. 12, 2010).

[444] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 475 (4th ed. 1995).

Repurchase Agreement ("Repo")[445]	Agreements where one party transfers an asset or security to another party as collateral for a short-term borrowing of cash, while simultaneously agreeing to repay the cash and take back the collateral at a specific point in time. When the repo transaction matures, the borrower repays the funds plus an agreed upon interest rate and takes back its collateral.[446]
Repo 105 - 108	Repo 105 transactions were nearly identical to standard repo transactions, but with a critical difference: Lehman accounted for Repo 105 transactions as "sales" as opposed to cash borrowings or financing transactions based upon the overcollateralization or higher than normal haircut in a Repo 105 transaction.[447] Repo 105 and Repo 108 transactions shared the same accounting and structure. They differed only in that Repo 105 required fixed income securities and a minimum 5% haircut, while Repo 108 transactions required equities securities and a minimum 8% haircut.
Residential Loan Trust ("RLT")[448]	Securitization created by Lehman in May 2008, comprised of non-performing loans.[449]

445 Examiner's Report, at § III.A.4.c.

446 *Id.* at § III.A.4.

447 *Id.*

448 *Id.* at § III.A.2.f.

449 *Id.*

Residential Mortgage Backed Security ("RMBS")[450]	Bonds issued against a pool of residential mortgages, with payment to investors based on the performance of the underlying mortgage assets and consisting of principal and interest payments in a waterfall-type payment structure in which principal payments are allocated to senior tranches first, then to the junior, mezzanine and equity tranches, in a descending order (also a form of asset-backed security).[451]
Residential Whole Loans ("RWLs")[452]	Residential mortgages created by loan originators who lend directly to homeowners, for later sale in pools to government entities (such as Fannie Mae and Freddie Mac), financial firms (such as Lehman) and other investors.[453]

450 *Id.* at § III.A.1.b.

451 Richard J. Rosen, Chicago Fed Letter, The Federal Reserve Bank of Chicago, *The Role of Securitization in Mortgage Lending* (Nov. 2007); Adam J. Ashcraft and Til Schuerman, The Federal Reserve Bank of New York, *Understanding the Securitization of Mortgage Credit* (Mar. 2008).

452 Examiner's Report, at § III.A.2.a.

453 *Id.* at § III.A.2.f.

Restricted Share (Stock) Unit ("RSU")	A Restricted Stock Unit is a grant valued in terms of company stock, but company stock is not issued at the time of the grant. After the recipient of a unit satisfies the vesting requirement, the company distributes shares, or the cash equivalent of the number of shares used to value the unit. Depending on plan rules, the participant or donor may be allowed to choose whether to settle in stock or cash.[454]
Restricted Shares	Shares in a company that are not owned outright by the holder until a stated condition is fulfilled.[455]
Return On Equity	Typically the amount of net income, expressed as a percentage, earned on the book value of a company's shareholder equity for a given period.[456]
Return on Tangible Equity	A specific form of ROE calculation where the definition of equity excludes all intangible assets. According to Lehman's Annual Report, Lehman calculated ROTE by dividing "net income applicable to common stock for the period by average tangible common stockholder's equity."[457]

[454] Fidelity Brokerage Services LLC Website, http://content.members.fidelity.com/products/stockoptions/rstocksunits/1,,0,00.html (last visited Jan. 27, 2008).

[455] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 381 (4th ed. 2008).

[456] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 483 (4th ed. 1995).

[457] LBHI 2007 10-K, at p. 31.

Reverse Repurchase Agreement ("Reverse Repo")[458]	A repo from the standpoint of the buyer/lender. In a reverse repo, Party A (the buyer/lender) purchases a security from Party B (the seller/borrower) in exchange for cash for a predetermined period of time, after which Party A returns the security to Party B at a predetermined price (cash plus interest).[459]
Risk Appetite	A risk monitoring metric Lehman represented as the "center of its approach to risk," intended to aggregate all the market, credit and event risk of Lehman's assets.[460] Risk Appetite represented the amount of money the firm was "prepared to lose" over the course of one year.[461]
Risk-Based Margin	Additional margin required, based on collateral type, above and beyond the margin required by the investors, which would take into account "liquidation risk" to account for one-day price volatility for securities without correlation, and "price risk," an estimate of potential vendor-price overstatement for illiquid securities.[462]
Risk Management	A process that aims to help organizations understand, evaluate and take action on all risks.[463]

458 Examiner's Report, at § III.B.3.g.

459 *Id.*

460 Jared Pedowitz, Ernst & Young, Market Risk Management Walkthrough Template (Nov. 30, 2007), at p. 9 [EY-LE-LBHI-KEYPERS 1015089].

461 *Id.*

462 JPMorgan, Triparty Repo Discussion – Lehman (May 29, 2008), at p. 10 [JPM-EXAMINER00006028].

463 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 387 (4th ed. 2008).

Risk Tolerance	An investor's willingness to accept risk in the hope its investments will increase in value.[464]
RMBS	*See* Residential Mortgage Backed Security.
Road Show	A presentation by the issuer of securities to potential buyers about the merits of the issue.[465]
ROE	*See* Return On Equity.
Rollover	The sale of a position and redeployment of the funds to invest in a similar position.[466]
Rose Ranch	*See* LB Rose Ranch LLC.
ROTE	*See* Return on Tangible Equity.
RSU	*See* Restricted Share (Stock) Unit.
Run	The hasty and simultaneous withdrawal of funds by a large number of depositors, who have lost confidence in a bank or other financial institution.[467]
RWL	*See* Residential Whole Loans.
SAB	*See* Securities and Exchange Commission Staff Accounting Bulletin.

[464] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 282 (2003).

[465] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 493 (4th ed. 1995).

[466] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 388 (4th ed. 2008).

[467] *Id.* at 390.

Safety and Soundness Examination	An examination undertaken by the Office of Thrift Supervision ("OTS") that analyzed the asset quality and compliance with consumer laws and regulations.[468]
Sale Order	Order approving the sale of Lehman assets to Barclays.[469]
Salvage Value	Residential: The realizable value of a fixed asset after costs associated with the sale.[470]
SASC or SASCO	*See* Structured Asset Securities Corporation.
Scottish Finance	*See* Lehman Scottish Finance L.P. Lehman Brothers affiliate that filed for bankruptcy on October 5, 2008.[471] Except where the specific identity of an entity is relevant and set out, this Report will use "Lehman" to refer to LBHI and all of its affiliates.
SEC	*See* Securities and Exchange Commission.
SEC/OIG	*See* Securities and Exchange Commission Office of Inspector General.
Secured Debt	Debt guaranteed by the pledge of assets or other collateral.[472]

[468] Office of Thrift Supervision, Report of Examination for Lehman Brothers Bank FSB (Aug. 6, 2007), at p. 1 [LBEX-OTS 000086].

[469] Order Authorizing Sale of Purchased Assets from Lehman to Barclays, Docket No. 258, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Sept. 20, 2008).

[470] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 479 (4th ed. 1995).

[471] Lehman Scottish Finance L.P. Voluntary Bankruptcy Petition, Docket No. 1, *In re Lehman Scottish Finance L.P.*, No. 08-13904 (Bankr. S.D.N.Y. Oct. 5, 2008).

[472] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 510 (4th ed. 1995).

Secured Loan	Loan guaranteed by the pledge of assets or other collateral.[473]
Securities and Exchange Commission ("SEC")[474]	Governmental organization that was created to protect investors, maintain fair, orderly and efficient markets and facilitate capital formation.[475]
Securities and Exchange Commission Office of Inspector General ("SEC/OIG")[476]	Division of the SEC that "conducts internal audits and investigations of SEC programs and operations. Through these audits and investigations, the Inspector General seeks to identify and mitigate operational risks, enhance government integrity, and improve the efficiency and effectiveness of SEC programs."[477]
Securities and Exchange Commission Staff Accounting Bulletin	"Staff Accounting Bulletins reflect the Commission staff's views regarding accounting-related disclosure practices. They represent interpretations and policies followed by the Division of Corporation Finance and the Office of the Chief Accountant in administering the disclosure requirements of the federal securities laws."[478]
Securities Act of 1933	The first law enacted by the U.S. Congress to regulate the securities markets.[479]

473 *Id.*

474 Examiner's Report, at Introduction.

475 Securities and Exchange Commission Website, http://www.sec.gov/about/whatwedo.shtml (last visited Jan. 28, 2010).

476 Examiner's Report, at § III.A.6.b.

477 Securities and Exchange Commission Website, http://www.sec.gov/about/whatwedo.shtml (last visited Jan. 28, 2010).

478 *Id.*

479 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 517 (4th ed. 1995).

Securities Exchange Act of 1934	U.S. legislation introducing enforcement provisions for the Securities Act of 1933.[480]
Securities Investor Protection Act ("SIPA")	Law that established the Securities Investor Protection Corporation ("SIPC").[481]
Securities Investor Protection Corporation ("SIPC")	A nonprofit corporation that insures the securities and cash in the customer's accounts of member brokerage firms against the failure of those firms.[482] The Securities Investor Protection Corporation either acts as trustee or works with an independent court-appointed trustee in a missing asset case to recover funds.[483]
Securitization	The process of turning assets into securities. Generally this involves one party selling a portfolio of assets to a special purpose vehicle, who finances the purchase by packaging the cash flows from these assets as tradable securities, which are sold to investors.[484]
Securitized Mortgage	A mortgage that has been converted into a marketable security.[485]

480 *Id.*

481 15 U.S.C. §§ 78aaa - 78lll (2006).

482 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 518 (4th ed. 1995).

483 Securities Investor Protection Corporation Website, http://www.sipc.org/who/who.cfm (last visited Jan. 28, 2010).

484 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 397 (4th ed. 2008).

485 *Id.*

Security	A financial asset, including shares, government stocks, debentures, bonds, mutual funds, etc. Insurance policies are not securities.[486]
Self Regulatory Organization ("SRO")[487]	Congress gives SROs the authority to regulate, police and discipline those who participate in their markets, subject to the supervision of the federal agencies.[488]
September Agreements	Draft guaranty, clearing and security agreements sent by JPMorgan to Andrew Yeung, in-house counsel at Lehman on September 9, 2008, that dramatically expanded the scope of JPMorgan's lien and the scope of obligations guaranteed by LBHI.[489]
Setoff	An agreement between the parties involved to set off one debt against another or one loss against a gain.[490]
SFAS	*See* Statement of Financial Accounting Standard.
Short Position	Shares that an individual has sold by delivery of borrowed certificates and has not covered as of a particular date.[491]

486 *Id.*

487 Examiner's Report, at § III.B.3.g.

488 *Id.*; Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 294 (2003).

489 Examiner's Report, at § III.B.3.g.

490 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 401 (4th ed. 2008).

491 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 532 (4th ed. 1995).

Short Selling	Selling borrowed commodities, securities, currencies, etc, with the commitment to repurchase it at an unspecified later date. A technique used to take advantage of anticipated decline in the price of a security.[492]
Short-Term Debt	All debt obligations coming due within one year.[493]
Single Transaction Limit ("STL")	A limit that Lehman's Risk Management imposed on the size of single transactions in order to limit the maximum loss the firm could experience in the event that any one market participant was affected negatively.[494]
SIPA	*See* Securities Investor Protection Act.
SIPA Trustee	*See* James W. Giddens. Trustee appointed pursuant to the Securities Investor Protection Act of 1970, with similar powers and rights to a Trustee under the Bankruptcy Code, however the SIPA Trustee has additional powers to effectuate a liquidation.[495]
SIPC	*See* Securities Investor Protection Corporation.

[492] 3 Peter Newman & Murray Milgate & John Eatwell, *The New Palgrave Dictionary of Money and Finance* 445-46 (1992); Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 406 (4th ed. 2008).

[493] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 533 (4th ed. 1995).

[494] Madelyn Antoncic, Lehman, "Standard" Risk Management Presentation, at p. 21 [LBEX-DOCID 194031].

[495] 15 U.S.C. § 78fff-1(a) (2006).

SIV	*See* Structured Investment Vehicle.
Society for Worldwide Interbank Financial Telecommunication ("SWIFT")	A communications system that advises member banks to transfer funds from one member to another.[496]
Solvency	Insolvency is the financial condition "such that the sum of the entity's debts is greater than all of such entity's property, at a fair valuation."[497] A firm is solvent if it is deemed not to be insolvent.
Somerset	*See* LB Somerset LLC.
Sovereign Risk Management	The ability to manage sovereign risk, which is: "(1) The risk to a lender that the servicing of its loans to a foreign borrower may be abridged, frozen, or denied by acts of, or conditions in, the nation where the borrower is located. This risk, sometimes called 'country risk' is unrelated to the actual borrower's capacity to repay. (2) In a more limited sense, the risk that a foreign government may default on its borrowings."[498]

[496] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 411 (4th ed. 2008).

[497] 11 U.S.C. § 101(32)(A) (2006) (definition applicable to entities other than a partnership or municipality).

[498] *American Bankers Association Banking & Finance Terminology* p. 355 (4th ed. 1999).

Sovereign Wealth Fund	Assets held by governments in another country's currency. All countries have foreign exchange reserves. When a country, by running a current account surplus, accumulates more reserves than it feels it needs for immediate purposes, it can create a sovereign fund to manage those "extra" resources.[499]
S&P	*See* Standard & Poor's.
Special Purpose Vehicle ("SPV")[500] / Special Purpose Entity ("SPE")[501]	A legal entity established for the sake of a single transaction, for example, in the credit enhancement of a securitization.[502]
SpinCo	Lehman's plan to spin-off its commercial real estate holdings to its shareholders, preserving asset value through the creation of a new entity that would not be subject to mark-to-market accounting.[503]
Spinoff	A form of divestiture that results in a subsidiary or division becoming an independent company.[504]
Spread	1. Fixed Income Securities: the difference between yields on securities of the same quality but different maturities; 2. Stocks and Bonds: the difference between the bid and offer price.[505]

[499] Simon Johnson, *The Rise of Sovereign Wealth Funds*, FINANCE AND DEVELOPMENT, Sept. 2007, at 56, *available at* http://www.imf.org/external/pubs/ft/fandd/2007/09/straight.htm.

[500] Examiner's Report, at § III.A.6.c.

[501] Examiner's Report, at § III.A.2.f.

[502] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 414 (4th ed. 2008).

[503] Examiner's Interview of Hugh E. McGee III, Aug. 12, 2009 at p. 23-24.

[504] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 546 (4th ed. 1995).

SRM	*See* Sovereign Risk Management.
SRO	*See* Self Regulatory Organization.
Standard & Poor's ("S&P")[506]	International independent provider of credit rating.[507]
Statement of Financial Accounting Standard ("SFAS")	A document issued by the Financial Accounting Standards Board (FASB), which details accounting standards and provides guidance on selected accounting policies set out by the FASB. As generally accepted accounting principles, they should be followed by accountants in preparing financial statements.[508]
Statement of Financial Accounting Standards No. 140 ("SFAS 140")[509]	SFAS 140 governs, in part, when to recognize a transfer of assets as a financing transaction or, alternatively, as a sale.[510] Although SFAS 140 more often is discussed in the context of securitization transactions, a particular provision of SFAS 140 permits the transferor of assets in a repo agreement to recharacterize a repo transaction as a "sale" with a forward purchase commitment if the transaction satisfies certain criteria. The effect of this recharacterization is that the securities involved in the transaction are derecognized, or removed, from the transferor's balance sheet.

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505 *Id.* at 548.

506 Examiner's Report, at § III.A.4.f.

507 Standard & Poor's Website, http://www.standardandpoors.com/about-sp/main/en/us (last visited Jan. 28, 2010).

508 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 423 (4th ed. 2008).

509 Examiner's Report, at § III.A.4.

Statement of Financial Accounting Standards No. 157 ("SFAS 157")	Accounting standard regarding the valuation of different types of assets, categorized as Level I, Level II and Level III, in descending order of valuation transparency.[511]
Statement of Financial Affairs ("SOFA")[512]	Financial statements prepared for the Bankruptcy Court by Lehman's management, with the assistance of their advisors, in accordance with Section 521 of the Bankruptcy Code and Bankruptcy Rule 1007.[513]
STL	*See* Single Transaction Limit.
Stock Exchange	A market for the sale and purchase of securities, in which the prices are controlled by the laws of supply and demand.[514]
Stress Test	A method of risk analysis in which simulations are used to estimate the impact of worst-case situations.[515]
Structured Asset Securities Corporation	Lehman subsidiary that filed for bankruptcy on February 9, 2009.[516]

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510 ACCOUNTING FOR TRANSFERS AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES, Statement of Financial Accounting Standards No. 140, ¶¶ 2, 98 (Financial Accounting Services Bd. 2000).

511 *See generally* FAIR VALUE MEASUREMENT, Statement of Financial Accounting Standard No. 157 (Financial Accounting Services Bd. 2000).

512 Examiner's Report, at § III.B.3.g.

513 *See* Global Notes Pertaining to Debtors' Schedules and Statements, *In re Lehman Bros. Holdings Inc.*, No. 08-13555, at p. 2 (Bankr. S.D.N.Y. Mar. 13, 2009).

514 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 423 (4th ed. 2008).

515 *Id.* at 425.

516 Structured Asset Securities Corp. Voluntary Bankruptcy Petition, Docket No. 1, *In re Structured Asset Securities Corp.*, No. 09-10558 (Bankr. S.D.N.Y. Feb. 9, 2009).

Structured Investment Vehicle	A fund that raises financing by selling asset-backed commercial paper and medium-termed notes and invests predominantly in asset-backed securities.[517]
Structured Note/Transaction	A bond that includes an embedded derivative that is designed to create a payoff that fits the requirements of a specific investor.[518]
Stub Period	The period between September 15, 2008 and the date that an LBHI affiliate commenced its Chapter 11 case. [519]
Subordination Agreement	An agreement that permits a debt that would normally be junior (that is, repayable only after other debts with a higher claim have been satisfied) to have preference over a senior claim.[520]

[517] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 426 (4th ed. 2008).

[518] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 316 (2003).

[519] Examiner's Report, at § III.B.2.b.

[520] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 569 (4th ed. 1995) (under "subordinated").

Subprime	A term used to describe a segment of the residential mortgage lending market in which borrowers had credit profiles that were below prime or less than prime. Subprime definitions were not uniform among market participants, but federal guidelines issued in 2001 defined subprime in terms of a range of credit characteristics including recent delinquencies, foreclosures or bankruptcies; a FICO credit score of less than 660; and a debt-to-income ratio of 50% or more.[521] Lehman later defined subprime as encompassing "borrowers having a [FICO] credit score in the range of 620 or lower."[522]
Subprime Lending	The provision of loans to borrowers with a poor credit rating.[523]
Subsidiary	A company of which more than 50% of the voting shares are owned by another corporation, called the parent company.[524]

521 Office of the Comptroller of the Currency, *et al.*, Expanded Guidance for Subprime Lending Programs (Jan. 31, 2001), at p. 3, *available at* http://www.federalreserve.gov/boarddocs/press/boardacts/2001/20010131 (follow "Guidance" link below press release) (last visited Feb. 3, 2010).

522 Letter from Christopher M. O'Meara, Lehman, to Jeffrey Gordon, United States Securities and Exchange Commission, re Lehman's Subprime Definition (Aug. 16, 2007), at p. 2 [LBEX-DOCID 240774]; LBHI 2007 10-K, at p. 105 n.1.

523 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 426 (4th ed. 2008).

524 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 571 (4th ed. 1995).

Swap	1. A means by which a borrower can exchange the type of funds most easily raised for the type of funds required, usually through the intermediary of a bank; 2. an exchange of one security for another to change the maturities of a bond portfolio or the quality of the issues in a stock or bond portfolio, or because investment objectives have shifted.[525]
SWIFT	Society for Worldwide Interbank Financial Telecommunications. A communications system that advises member banks to transfer funds from one member to another.[526]
Syndicate	Upon bringing a new stock or debt issue to market, the creation of a group of other banks that will take some of the new issue and spread the risk.[527]
TAF	*See* Term Auction Facility.
Tail Risk	Representing events of low probability.[528] Lehman referred to tail risk as a one in 10-year type event.[529]
Tangible Assets	Fixed assets of an organization excluding such intangible assets as goodwill, intellectual property, etc.[530]

[525] *Id.* at 576; Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 428 (4th ed. 2008).

[526] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 319 (4th ed. 2008).

[527] Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 319 (2003).

[528] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 431 (4th ed. 2008).

[529] Examiner's Report at § III.A.1.b.

[530] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 432 (4th ed. 2008).

TARP	*See* Troubled Asset Relief Program.
Term Auction Facility	Federal Reserve facility created to provide depository institutions with an additional source of short-term credit in response to problems in the subprime housing market.[531]
Term Securities Lending Facility ("TSLF")[532]	Federal Reserve one-month securities term loan facility for primary dealers in which the Fed lends Treasury securities in exchange for program-eligible general collateral; created in March 2008 to foster improved liquidity of some mortgage-backed securities.[533]
Tier 1 Capital	Equity capital held by a bank against its risks.[534] Core Capital (or Tier 1) consists of: common stockholder's equity, qualifying noncumulative perpetual preferred stock, qualifying cumulative perpetual preferred stock and minority interest in equity accounts of consolidated subsidiaries less goodwill, other intangible assets, credit enhancing interest-only strips and other nonfinancial equity investments required to be deducted from capital.[535]
Trade	To buy or sell in a market.[536]

[531] NewYorkFed.org, Financial Turmoil Timeline, http://www.newyorkfed.org/research/global_economy/Crisis_Timeline.pdf (last visited Jan. 27, 2010).

[532] Examiner's Report, at § III.A.5.i.

[533] Federal Reserve Bank of New York Website, http://www.newyorkfed.org/markets/tslf.html (last visited Feb. 2, 2010).

[534] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 439 (4th ed. 2008).

[535] 12 C.F.R. § 225, App. A (2007).

[536] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 442 (4th ed. 2008).

Trades Group	Also referred to as the "Financing Module," a set of reporting functions that the Examiner's financial advisors drew upon to extract relevant data fields from Lehman's general corporate ledger ("DBS").
Trading Book	The financial obligations held by a dealer or an institution trading on financial markets.[537]
Trading Desk	The department that is responsible for executing securities transactions.[538]
Tranche	In a securitization, any of several classes of debt instruments created from the same pool of assets but having different risk-return profiles to attract different classes of investors.[539]
Treasury Group	*See* Lehman Global Treasury Group.
Troubled Asset Relief Program ("TARP")[540]	Part of the Emergency Economic Stabilization Act of 2008, designed to provide authority for the Federal Government to purchase and insure troubled assets from financial institutions.[541]

537 *Id. at 443.*

538 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 99 (2003) (listed under "desk").

539 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 444 (4th ed. 2008).

540 Examiner's Report, at Introduction.

541 Emergency Economic Stabilization Act of 2008, Pub. L. No. 110-343 (codified in scattered titles and §§ of U.S.C.).

True Sale Opinion Letter	Legal interpretation to support a firm's assertion that a transaction met the criteria in paragraph 9(a) of FAS 140.[542]
TSLF	*See* Term Securities Lending Facility.
Turnover	A reference to the number of employees replaced in a given period.[543]
UCC	*See* Uniform Commercial Code.
U.K. Cash Deeds	Cash deeds Lehman executed on August 9, 2008 that were demanded by HSBC to collateralize Lehman's U.K. deposits.[544]
Underwriter	An investment banker who agrees to purchase a new issue of securities from an issuer and distribute it to investors, making a profit on the underwriting spread.[545]
Uniform Commercial Code ("UCC")[546]	Legal code adopted by most U.S. states, that codifies various laws dealing with commercial transactions, primarily those involving the sale of goods and secured transactions.[547]

542 Lehman Brothers Holdings Inc., Accounting Policy Manual for Repo 105 and Repo 108 (Sept. 9, 2006), at p. 1 [LBEX-DOCID 3213290].

543 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 623 (4th ed. 1995).

544 Examiner's Report, at § III.A.5.b.

545 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 628 (4th ed. 1995).

546 Examiner's Report, at § III.A.4.a.

547 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 631 (4th ed. 1995).

United States Bankruptcy Court for the Southern District of New York ("Bankruptcy Court")	Bankruptcy court in the case of *In re Lehman Bros. Holdings Inc.,* No. 08-13555 (Bankr. S.D.N.Y).[548]
United States Department of Veteran's Affairs or Veteran's Administration ("VA")[549]	In 1930 Congress authorized the President to "consolidate and coordinate Government activities affecting war veterans." Three component agencies became bureaus within the Veterans Administration. The Department of Veterans Affairs (VA) was established as a Cabinet-level position on March 15, 1989.[550]
United States Trustee ("U.S. Trustee")	Trustee appointed pursuant to Bankruptcy Code.[551]
Unsecured (Debt or Loan)	Obligation not backed by a pledge of collateral.[552]
Unwind	To close out a financial position by selling or making an offsetting transaction.[553]
VA	*See* United States Department of Veteran's Affairs or Veteran's Administration.
Valuation	Placing a value or worth on an asset.[554]

548 *See, e.g.* Examiner Order, Docket No. 2569, *In re Lehman Bros. Holdings Inc.,* No. 08-13555 (Bankr. S.D.N.Y. Jan. 16, 2009).

549 Examiner's Report, at § III.a.2.f.

550 The Department of Veterans Affairs Website, http://www4.va.gov/about_va/vahistory.asp (last visited Feb. 3, 2010).

551 11 U.S.C. § 307 (2006).

552 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 636 (4th ed. 1995).

553 Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 455 (4th ed. 2008).

554 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 639 (4th ed. 1995).

Valuation Control Group	Internal Lehman group within the Product Control Group, that performed an independent price verification of certain assets on a monthly basis.[555]
Value at Risk ("VaR")	A measure of risk, most frequently applied to measuring credit risk and market risk.[556]
Anton R. Valukas ("Examiner")	The Bankruptcy Court appointed Anton R. Valukas Examiner on January 16, 2009.[557]
Vertical Integration	Integration Generally: The combination of two or more companies under the same control for their mutual benefit. Vertical Integration: A company obtains control of its suppliers or of the entities that buy its products or services.[558]
Veteran's Administration	*See* United States Department of Veteran's Affairs or Veteran's Administration.
Volatility	The characteristic of a security, commodity or market to rise or fall sharply in price within a short-term period.[559]
The Walt Disney Company ("Walt Disney Co.")[560]	Lehman creditor that filed the motion to have an Examiner appointed in the Lehman Bankruptcy proceeding.[561]

[555] Lehman, Price Verification Policy: Global Capital Markets 2008 [Draft] (2008), at p. 4 [LBHI_SEC07940_2965994].

[556] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 456 (4th ed. 2008).

[557] Order Approving Appointment of Examiner, Docket No. 2583, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Jan. 20, 2009).

[558] Jonathan Law BA, *The Oxford Dictionary of Finance and Banking* 231 (4th ed. 2008).

[559] John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 647 (4th ed. 1995).

[560] Examiner's Report, at § III.B.5.c.

Weighted Average Cost of Capital ("WACC")	The average cost that a firm has to pay for the capital that it borrows.[562]
Weil, Gotshal & Manges LLP ("Weil")	Law firm that handled Lehman's Chapter 11 bankruptcy petition.[563]
Whole Loan	Term that distinguishes an investment representing an original residential mortgage loan (whole loan) from a loan representing a participation with one or more lenders or a pass-through security representing a pool of mortgages.[564]
Write-Down	*See* Markdown. A negative adjustment to the value of an asset for accounting purposes, according to generally accepted accounting principles ("GAAP").[565]
Yield	The return that is earned on an investment.[566]
Yield Curve	A plot of the interest rate yields on bonds with differing terms to maturity.[567]

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561 Notice of Hearing on Motion of the Walt Disney Co. for the Appointment of an Examiner pursuant to § 1104(c)(2) of the Bankruptcy Code, Docket No. 1143, *In re Lehman Bros. Holdings Inc.*, No. 08-13555 (Bankr. S.D.N.Y. Oct. 20, 2008).

562 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 347 (2003).

563 *See* Examiner's Report, at § III.A.3.c.

564 John Downes & Jordan Elliot Goodman, *Barron's Dictionary of Finance and Investment Terms* 655 (4th ed. 1995).

565 *Id.* at 661.

566 Barbara J. Etzel, *Webster's New World Finance and Investment Dictionary* 356 (2003).

567 3 Peter Newman & Murray Milgate & John Eatwell, *The New Palgrave Dictionary of Money and Finance* 816 (1992).

APPENDIX 3: KEY INDIVIDUALS

The following table identifies key individuals who are discussed in the Examiner's Report.

Name	Organization	Position[1]
Abary, Raymond	Lehman Brothers	Cash Management
Ainslie, Michael L.	Lehman Brothers	Director; Member of Audit Committee; Director - Lehman Brothers Bank
Akers, John F.	Lehman Brothers	Director; Chair of Compensation and Benefits Committee; Member of Finance and Risk Committee
Alvarez, Scott	Federal Reserve	General Counsel
Amin, Kaushik	Lehman Brothers	Global Head of Liquid Markets - Fixed Income Division
Angulo, Arthur G.	FRBNY	Senior Vice President - Bank Supervision Department
Ankalkoti, Rajesh	A&M	Senior Director
Antoncic, Madelyn	Lehman Brothers	Former Chief Risk Officer
Appel, Nikki G.	JPMorgan	Managing Director & Associate General Counsel
Azerad, Robert	Lehman Brothers	Global Head of Asset & Liability Management
Babar, Usman	Lehman Brothers	Product Controller - Securitized Products
Barancik, Gary S.	Perella Weinberg Partners LP	Korea Development Bank's U.S. Advisor

[1] Except where noted, the position listed is as of September 15, 2008, and is not a complete list of the witness' positions or titles.

Name	Organization	Position[1]
Barsanti, Anthony J.	Lehman Brothers	Senior Vice President - Principal Transactions Group
Baxter, Jr., Thomas C.	FRBNY	General Counsel & Executive Vice President
Beeson, Lisa	Lehman Brothers	Head of Real Estate Mergers and Acquisitions - Investment Banking Division
Berkenfeld, Steven	Lehman Brothers	Chairman of the Transaction Approval Committees; Chief Investment Officer for Private Equity Division; Head of Legal, Compliance and Audit Division
Berlind, Roger	Lehman Brothers	Director; Member of Audit Committee; Member of Finance and Risk Committee
Bernanke, Ben S.	Federal Reserve	Chairman
Bernard, Clement	Lehman Brothers	Chief Financial Officer - Fixed Income Division
Bhalloo, Murtaza	Lehman Brothers	Business and Risk Manager - Proprietary Trading Group for Liquid Markets Products; Director - Lehman Brothers Financial Products; Director - Lehman Brothers Derivative Products
Bhattal, Jasjit (Jesse)	Lehman Brothers	Chief Executive Officer - Lehman Asia-Pacific
Binkley, Tracy	Lehman Brothers	Global Head of Human Resources

Name	Organization	Position[1]
Birney, Janet	Lehman Brothers	Global Head of Network Management - Treasury Department
Bismal, Anuraj	Lehman Brothers	Former Senior Vice President - Balance Sheet Group
Black, Steven D.	JPMorgan	Co-Chief Executive Officer of JPMorgan Investment Bank
Blackwell, Alastair	Lehman Brothers	Managing Director - Operations, Capital Markets, Investment Management Division
Bridge, Guy	HSBC	Director - Financial Institutions Group
Brodows, William	FRBNY	Vice President - Prime Dealer Monitoring Unit
Bromley, James	Cleary Gottlieb	Represented FRBNY in connection with Lehman's bankruptcy filing and the Barclays sale
Brown, Alvin H.	Simpson Thacher	Head of Executive Compensation and Employee Benefits Group; Represented Lehman in connection with the Barclays sale
Buffett, Warren E.	Berkshire Hathaway	Chairman and Chief Executive Officer
Burian, Saul	Houlihan Lokey Howard & Zukin Capital, Inc.	Financial Advisor for Creditors' Committee
Burke, Christopher	FRBNY	Assistant Vice President - Domestic Money Markets Group
Burke, William	Lehman Brothers	First Vice President - Financial Operations Regulatory Reporting

Name	Organization	Position[1]
Burruel, Marie Jean	BNC Mortgage Inc.	Former Due Diligence Manager
Buyers-Russo, Jane	JPMorgan	Head of Securities Industry Coverage Group
Callan, Erin M.	Lehman Brothers	Chief Financial Officer from December 2007 - June 2008; Former Head of Global Hedge Fund Coverage
Cawley, Jean	Options Clearing Corporation	Senior Vice President & Deputy General Counsel
Chan, Jay	Lehman Brothers	Vice President - GCCM Group
Chiavenato, Ricardo S.	JPMorgan	Collateral Risk Manager - Treasury and Securities Services
Cho, Kunho	Lehman Brothers	Vice Chairman and Head of Lehman Brothers Asia Investment Banking
Chu-Fong, Francois	Lehman Brothers	Manager - Foreign Exchange Operations Group
Clackson, Patrick	Barclays Capital	Chief Financial Officer
Clark, Jr., Howard	Lehman Brothers	LBI Board Member
Coghlan, John	Lehman Brothers	Managing Director - Prime Services Group
Cohen, Jonathan	Lehman Brothers	Senior Vice President - Head of Product Control Group in Global Real Estate Group
Cohen, Kenneth	Lehman Brothers	Managing Director - Head of U.S. Originations, Global Real Estate Group
Collerton, Anthony J.	Lehman Brothers	Chief Operating Officer for Human Resources
Corral, Edward J.	JPMorgan	Global Head of U.S. Fixed Incoming Clearing
Cox, Christopher	SEC	Chairman
Cox, Jr., Archibald	Barclays America	Chairman

Name	Organization	Position[1]
Cruikshank, Thomas	Lehman Brothers	Director; Chair of Audit Committee; Member of Nominating and Corporate Governance Committee
Curl, Gregory L.	Bank of America	Vice Chairman; Corporate Development and Global Corporate Planning and Strategy
Danis, Michelle	SEC	Division of Trading and Markets
Darling, Alistair	U.K. Government	Chancellor of the Exchequer
Davis, Robert	Cleary Gottlieb	Barclays' Counsel during negotiations of the Barclays sale
del Missier, Jerry	Barclays	President of Barclays Capital
Delany, Craig M.	JPMorgan	Managing Director - Investment Bank, overseeing triparty-repo business
Dellosso, Donna	JPMorgan	Head of Risk Management of Investment Banking
Denig, Nancy	Lehman Brothers	Regional Head for Fixed Income Repo, Middle Office
Descoteaux, David	Lazard Frères & Co.	Lehman's Strategic Advisor
Despins, Luc	Milbank Tweed	Former Creditors' Committee's Counsel
Diamond, Robert E.	Barclays	President
DiMassimo, Vincent	Lehman Brothers	Global Head of Credit Risk Management
Dimon, James L. (Jamie)	JPMorgan	Chief Executive Officer and Chairman of the Board
Doar, Timothy	Chicago Mercantile Exchange	Managing Director - Risk Management in Clearing House Division

Name	Organization	Position[1]
Doctoroff, Mark G.	JPMorgan	Executive Director of Investment Banking; JPMorgan's primary relationship manager for Lehman Brothers
Doherty, Raymond	SEC	Staff Member involved in SEC's CSE Program
Donahue, Donald F.	Depository Trust and Clearing Corporation	Chief Executive Officer
Donaldson, Jeffrey	Alvarez & Marsal	Managing Director
Eby, Robert	Lehman Brothers	Head of Global Foreign Exchange Operating Group
Eichner, Matthew	SEC	Assistant Director - Division of Trading and Markets; Involved in SEC's CSE Program
Einhorn, David	Greenlight Capital	President
Eisenband, Michael C.	FTI Consulting, Inc.	Financial Advisor for Creditors' Committee
Emmert, James	Lehman Brothers	Head of Compensation Control; Global Strategies Products Controller
Engel, Steven J.	Lehman Brothers	Senior Vice President - Global Head of Funding

Name	Organization	Position[1]
Evans, Marsha Johnson	Lehman Brothers	Director; Chair of Nominating and Corporate Governance Committee; Member of Compensation and Benefits Committee; Member of Finance and Risk Committee
Exall, Paul	Lehman Brothers	Head of Compensation Analytics for Investment Banking
Fahey, Eileen A.	Fitch	Managing Director - Lead Analyst for "Big Five" Broker Dealers (Lehman Brothers, Bear Stearns, Merrill Lynch, Goldman Sachs and Morgan Stanley)
Farup, Sven	Lehman Brothers	Senior Vice President - Capital Markets, Prime Services Group
Fazio, Michael	Houlihan Lokey Howard & Zukin Capital, Inc.	Financial Advisor for Creditors' Committee
Feibus, Clifford	Lehman Brothers	Former Managing Director - Financial Acquisitions Due Diligence; Former Head Legal Entity Controller
Felder, Eric	Lehman Brothers	Co-Head of Global Fixed Income Division beginning in September 2008; Global Head of Global Credit Products beginning in June 2008

Name	Organization	Position[1]
Fennell, John	Options Clearing Corporation	First Vice President of Risk Management and Treasury Operations
Feraca, John	Lehman Brothers	Head of Secured Funding Desk - Prime Services Group
Fife, Lori	Weil Gotshal	Debtors' Counsel
Finley, John G.	Simpson Thacher	Represented Lehman in connection with the Barclays sale
Fleming, Daniel J.	Lehman Brothers	Senior Vice President - Global Cash and Capital Management
Fontana, Thomas	Citibank	Senior Risk Manager
Forsyth, David	Lehman Brothers	Vice President - Treasury Funding and Investment Management
Foskett, Christopher M.	Citibank	Managing Director - Global Head of Financial Institutions Group
Fox, William	Alvarez & Marsal	Managing Director
Frank, Frederick	Lehman Brothers	LBI Board Member
Franks Harber, Lana	Lehman Brothers	Chief Administrative Officer - Mortgage Capital Division
Freidheim, Scott J.	Lehman Brothers	Co-Chief Administrative Officer
Fuld, Jr., Richard S.	Lehman Brothers	Chairman; Chief Executive Officer; Chair of Executive Committee
Gargiulo, Kelly L.	Lehman Brothers	Global Corporate Services
Gavin, Mark	Lehman Brothers	Head of Secured Financing Desk
Geer, Bradley	Houlihan Lokey Howard & Zukin Capital, Inc.	Financial Advisor for Creditors' Committee

Name	Organization	Position[1]
Geithner, Timothy F.	FRBNY	President; Currently, U.S. Secretary of the Treasury
Gelband, Michael	Lehman Brothers	Global Head of Fixed Income Division until May 2007; Global Head of Capital Markets beginning in June 2008
Gent, Sir Christopher	Lehman Brothers	Director; Member of Audit Committee; Member of Compensation and Benefits Committee
Gentile, Joseph	Lehman Brothers	Chief Financial Officer for Fixed Income Division
Giddens, James W.	Hughes Hubbard & Reed	SIPA Trustee
Giles, James	SEC	Staff Member involved in SEC's CSE Program
Gold, Joe	Barclays	Co-Head of Commodities
Goldfarb, David	Lehman Brothers	Chief Strategy Officer beginning in June 2008; Former Global Head of Strategic Partnerships, Principal Investing, and Risk from October 2006 until June 2008
Goldsmith, Brad	Alvarez & Marsal	Senior Associate
Goodman, Jeffrey	Lehman Brothers	Senior Risk Manager - Fixed Income Division, Global Real Estate Group
Gordon, William B.	Alvarez & Marsal	Senior Director

Name	Organization	Position[1]
Granfield, Lindsee	Cleary Gottlieb	Barclays' Counsel during negotiations of the Barclays sale
Grassley, Charles E.	United States Senate	U.S. Senator - State of Iowa
Gregory, Joseph	Lehman Brothers	President & Chief Operating Officer until June 12, 2008
Grieb, Edward	Lehman Brothers	Global Financial Controller until December 2007; Head of Investor Relations from December 2007 - June 2008; Controller - Investment Management Division beginning in June 2008
Grundhofer, Jerry A.	Lehman Brothers	Director
Gruner, Jerry	Ernst & Young	Senior Manager - Lehman Audit Team
Guarino, James	Lehman Brothers	Senior Vice President - Product Controller
Hansen, Hillary	Ernst & Young	Partner - Lehman Audit Team
Harrison, Susan	BNC Mortgage Inc.	Former Repurchase Underwriter
Haupt, Gerald	Lehman Brothers	Legal Entity Controller for Luxembourg Residential Properties Loan Finance S.A.R.L.
Heller, Stephanie	FRBNY	Vice President - Payments Group
Hernandez, Roland A.	Lehman Brothers	Director; Member of Finance and Risk Committee
Hespel, Paul W.	Goodwin Proctor	Outside Counsel for Lehman Brothers, involved in JPMorgan negotiations

Name	Organization	Position[1]
Hinton, Diane	Standard & Poor's	Director of Financial Institutions - Lehman Analyst
Hogan, John J.	JPMorgan	Chief Risk Officer of Investment Banking
Hommel, Thomas E.	Lehman Brothers	In-House Counsel - Co-Head of Litigation
Hraska, James W.	Lehman Brothers	Senior Vice President - Secured Financing Operations
Hughson, Paul A.	Lehman Brothers	Head of Credit Distribution - Global Real Estate Group
Inaba, Gail	JPMorgan	Associate General Counsel
Isaacs, Jeremy M.	Lehman Brothers	Former Chief Executive Officer of LBIE
Jackson, Jennifer	Ernst & Young	Senior Manager - Lehman Audit Team
Janulis, Theodore P.	Lehman Brothers	Head of Mortgage Capital Division
Jones, Craig L.	Lehman Brothers	Senior Vice President - Treasury; Head of Cash and Collateral Management for Americas
Joshi, Tejal	Lehman Brothers	Business Manager for Global Rates Business - Fixed Income Division
Kandarian, Steven A.	MetLife	Executive Vice President and Chief Investment Officer
Kaufman, Dr. Henry	Lehman Brothers	Director; Chair of Finance and Risk Committee
Kebede, Abebual A.	Lehman Brothers	Vice President - Valuation Control for Global Real Estate Group
Keegan, Michael	Barclays	Head of Principal Credit Trading

Name	Organization	Position[1]
Keller, Andrew R.	Simpson Thacher	Lehman Disclosure Counsel, involved in preparing Lehman's publicly filed financial statements
Kelly, Martin	Lehman Brothers	Global Financial Controller from December 2007 - September 2008
King, Mitchell	Lehman Brothers	Head of United States Agencies Trading Desk - Fixed Income Division, until September 8, 2008
King, Stephen	Barclays	Head of Principal Mortgage Trading Group
Kirk, Alex	Lehman Brothers	Global Head of Principal Businesses from July 2008 until September 2008; Co-Chief Operating Officer - Fixed Income Division from October 2007 - January 2008
Klein, Michael	Citibank	Chairman of Institutional Clients Group, consultant to Barclays
Koutouvides, Aristides	Lehman Brothers	Vice President - Principal Transactions Group
Krasnow, Richard P.	Weil Gotshal	Debtors' Counsel
Kritikos, Dimitrios	Lehman Brothers	Senior Vice President - Risk Management
Kruse, Philip	Alvarez & Marsal	Managing Director
Kwang-woo, Jun	South Korea Financial Services Commission	Chairman
LaRocca, Gerard	Barclays	Chief Administrative Officer; Chief Executive Officer of Barclays' U.S. Broker-Dealer
Lazarus, Davis S.	Lehman Brothers	Managing Director - Real Estate Investment Banking

Name	Organization	Position[1]
Lederer, Amy	Lehman Brothers	Legal Entity Controller for CES Aviation LLC, CES Aviation V LLC, & CES Aviation IX LLC
Lee, Kenneth E.	Hughes Hubbard & Reed	SIPA Trustee's Counsel
Lee, Matthew	Lehman Brothers	Senior Vice President - Finance Division, responsible for Lehman's Global Balance Sheet and Legal Entity Accounting
Lessing, Stephen M.	Lehman Brothers	Head of Client Relationship Management - Private Client Group
Leventhal, Shari D.	FRBNY	Assistant General Counsel - Enforcement and Litigation Division
Lewis, Kenneth D.	Bank of America	Chief Executive Officer
Lewkow, Victor I.	Cleary Gottlieb	Barclays' Counsel during negotiations of the Barclays sale
Li, Joe	Lehman Brothers	Global Head of Market Risk Management for Credit, Emerging Markets, Proprietary Credit, and Municipal Products
Lopez, Paul M.	HSBC	Global Relationships Manager for Financial Institutions
Lowitt, Ian T.	Lehman Brothers	Chief Financial Officer from June 2008 - September 2008; Co-Chief Administrative Officer
Lubowitz, Michael E.	Weil Gotshal	Debtors' Counsel
Lyons, Timothy	Lehman Brothers	Head of Global Strategy
Macchiaroli, Michael A.	SEC	Associate Director - Division of Market Regulation

Name	Organization	Position[1]
Macomber, John D.	Lehman Brothers	Director; Member of Executive Committee; Member of Compensation and Benefits Committee; Member of Nominating and Corporate Governance Committee
Marcus, Ronald S.	Office of Thrift Supervision	Examiner-in-Charge - Lehman Review
Marsal, Bryan P.	Alvarez & Marsal	Co-Chief Executive Officer; Chief Restructuring Officer of Lehman
Mathieson, Kelly A.	JPMorgan	Managing Director - Global Clearance and Collateral Management
Mauerstein, Michael	Citibank	Managing Director - Financial Institutions, Broker-Dealers Group until December 2008
May, Diane	Aurora Loan Services	Vice President of Special Projects - Loan Administration
McCurdy, Christopher J.	FRBNY	Payment and Policy Function
McDade III, Herbert H. (Bart)	Lehman Brothers	President & Chief Operations Officer from June 2008 to September 2008; Global Head of Capital Markets - Equities from 2005 to June 2008
McGarvey, Michael	Lehman Brothers	Senior Vice President - Finance Controller, Fixed Income Division
McGee III, Hugh E. (Skip)	Lehman Brothers	Global Head of Investment Banking & SpinCo plan

Name	Organization	Position[1]
McKinney, Richard	Lehman Brothers	Head of Securitized Products; Former Head of Residential Mortgage Trading
Michaels, Jeff	Lehman Brothers	Head of Cash Trading - Liquid Markets Division
Miller, Harvey R.	Weil Gotshal	Chair of Weil Gotshal's Bankruptcy Department; Debtors' Counsel
Miller, Matthew	Lehman Brothers	Managing Director - Fixed Income Division, Subprime Residential Mortgage Trading
Miller, Rod	Weil Gotshal	Debtors' Counsel
Min, Euoo Sung	Korea Development Bank	Governor & Chief Executive Officer
Minnick, Phillip	SEC	Staff Member involved in SEC's CSE Program
Montal, Isaac	Depository Trust and Clearing Corporation	Managing Director & Deputy General Counsel
Montella, Michael	Lehman Brothers	Vice President - Legal Entity Controller Group; LBSF Controller
Morton, Andrew J.	Lehman Brothers	Global Head of Capital Markets - Fixed Income Division beginning in February 2008
Murgio, David	Weil Gotshal	Debtors' Counsel
Murray, Piers	JPMorgan	Managing Director - Global Credit Risk Management
Nagioff, Roger	Lehman Brothers	Global Head of Fixed Income Division from May 2007 - January 2008; Chief Executive Office of Lehman Europe prior to May 2007

Name	Organization	Position[1]
Neighbor, Webster	Lehman Brothers	Global Real Estate Group - Bridge Equity Group
Nerby, Peter E.	Moody's Investor Services	Senior Vice President - Securities Industry Financial Institutions Group; Lead Analyst assigned to Lehman from 1998 to 2003 and Back-Up Analyst from 2004 to 2008
O'Donnell, Dennis C.	Milbank Tweed	Creditors' Committee's Counsel
O'Meara, Christopher M.	Lehman Brothers	Chief Financial Officer from December 2004 - December 2007; Global Head of Risk Management beginning in December 2007
O'Reilly, David	Lehman Brothers	Senior Vice President - Real Estate Investment Banking
Orlan, Fred S.	Lehman Brothers	Managing Director - High Yield Trading; Director of Lehman Commercial Paper, Inc. beginning in May 2008
Osterman, Jeffrey D.	Weil Gotshal	Debtors' Counsel
Palchynsky, John N.	Lehman Brothers	Manager - Tri-Party Repurchase Operations
Parikh, Satu	Lehman Brothers	Global Head of Commodities Trading
Park, Jennifer	Lehman Brothers	Associate - Real Estate Valuation Division of Valuation and Control Department, involved in price testing Lehman's commercial book

Name	Organization	Position[1]
Parr, Gary	Lazard Frères & Co.	Lehman's Strategic Advisor
Paulson, Jr., Henry M.	U.S. Treasury	Secretary of the Treasury from July 2006 to January 2009
Pellerani, Carlo	Lehman Brothers	International Treasurer
Perlman, David M.	Lehman Brothers Commodity Services	In-House Counsel
Peterson, Carl	Aurora Loan Services	Senior Vice President - Credit Policy
Petrie, David	Barclays	Director - Head of Repo Desk
Petrow, Donald E.	Lehman Brothers	Head of Real Estate Risk Management
Platt, Rebecca	Lehman Brothers	Valuation Control - Principal Transactions Group, involved in price testing PTG debt positions
Policke, Richard	Lehman Brothers	Senior Vice President - Operations Technology
Rabin, Eli	Lehman Brothers	Product Controller - Real Estate Product Control Group, involved in price testing PTG equity positions
Reilly, Gerard	Lehman Brothers	Global Product Controller
Ricci, Rich	Barclays	Chief Operating Officer - Investment Banking and Investment Management Division
Ridings, Barry	Lazard Frères & Co.	Lehman's Strategic Advisor
Rivera, Joselito	Lehman Brothers	Legal Entity Controller for Lehman Scottish Finance LP & PAMI Statler Arms, LLC
Rizzieri, Jerry	Lehman Brothers	Head of Cash Trading
Roberts, Thomas A.	Weil Gotshal	Debtors' Counsel
Rodefeld, John	Barclays	Managing Director - Global and Regional Operations
Rodriguez, Kleber	Lehman Brothers	Head of Commodity Accounting Group

Name	Organization	Position[1]
Romain, Gary	Barclays	Head of Technical Accounting and Private Equity Finance
Rudofker, Beth	Lehman Brothers	Head of Global Corporate Audit Group
Russo, Thomas A.	Lehman Brothers	Chief Legal Officer; Vice Chairman of LBI
Rutledge, William L.	FRBNY	Executive Vice President - Bank Supervision Group
Sants, Hector	U.K. Financial Services Authority	Chief Executive Officer
Sapia, Joseph	Lehman Brothers	Vice President - Securitized Products, Valuation and Control Group
Schlich, William	Ernst & Young	Lead Auditor - Lehman Audit Team
Sciacca, Brian	Lehman Brothers	Vice President and Head of Credit Valuation Group; Vice President - Fixed Income Division Product Control
Scicutella, Leonard	Lehman Brothers	Head of Management Reporting; Controller for Prime Services Group
Seery, Jr., James P.	Lehman Brothers	Global Head of Fixed Income, Loans; Director of Lehman Commercial Paper, Inc. beginning in September 2005
Shafir, Mark G.	Lehman Brothers	Co-Head of Global Mergers & Acquisitions
Shapiro, Mark J.	Lehman Brothers	Global Head of Restructuring and Investment Banking Group, involved in negotiating the terms of the Barclays sale

Name	Organization	Position[1]
Shek, Ada	Lehman Brothers	Legal Entity Controller for Lehman Commercial Paper, Inc.
Sheridan, Lauren	Alvarez & Marsal	Senior Director
Sherr, David N.	Lehman Brothers	Managing Director and Head of Global Securitized Products
Shi, Jerry (Zhiyong)	Lehman Brothers	Senior Vice President and Head of Valuation Control for Global Equities
Shotton, Paul	Lehman Brothers	Global Head of Risk Control
Siegert, Eric	Houlihan Lokey Howard & Zukin Capital, Inc.	Financial Advisor for Creditors' Committee
Siegmund, Thomas	Lehman Brothers	Head of Asia Pacific Liquid Markets
Silverberg, Marc	Lehman Brothers	Analyst - Fixed Income Division, Americas Rates Trading Desk
Sirri, Erik R.	SEC	Head of Trading and Markets Division; Head of SEC CSE Program
Skolnik, Steven	BNC Mortgage, Inc.	Chief Executive Officer
Smith, Greg L.	Lehman Brothers	Director of Lehman Commercial Paper, Inc.; President of Lehman Commercial Paper, Inc.
Sokol, David L.	MidAmerican Energy	Chairman, President, & Chief Executive Officer
Steel, Robert K.	U.S. Treasury	Undersecretary for Domestic Finance from October 2006 to July 2008; President and Chief Executive Officer of Wachovia from July 2008 to present
Stewart, Marie	Lehman Brothers	Global Head of Accounting Policy

Name	Organization	Position[1]
Tanaka, Tracy	Lehman Brothers	Legal Entity Controller - Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior
Tarsatana, Michael	Alvarez & Marsal	Director
Taylor, Kimberly S.	Chicago Mercantile Exchange	President of CME Clearing House Division
Taylor, Nicholas J.	HSBC	Head of Financial Institutions Group for the Americas; Chief Operating Officer for Global Financial Institutions Group
Tennyson, Peter	Lehman Brothers	Legal Entity Controller - Lehman Brothers Commercial Corporation
Thomsen, Linda	SEC	Head of Enforcement
Tonucci, Paolo R.	Lehman Brothers	Global Treasurer
Traversari, Ryan	Lehman Brothers	Senior Vice President - External Reporting
Umezaki, Kentaro	Lehman Brothers	Chief Operating Officer - Fixed Income Division; Head of Fixed Income Strategy
Valukas, Anton R.	Jenner & Block LLP	Lehman Brothers Examiner; Chairman of Jenner & Block
Varley, John	Barclays	Chief Executive Officer
Vecchio, Laura M.	Lehman Brothers	Head of Project Management Office for CSE Compliance
Vedra, John	Aurora Loan Services	Transactions Analyst for Master Servicing
Veksler, Irina	Lehman Brothers	Vice President - Asset Liability Management Group of Treasury

Name	Organization	Position[1]
Voigts, Jan H.	FRBNY	Examining Officer - Bank Supervision Department, monitored Lehman's liquidity position from March to September 2008
Walsh, Mark A.	Lehman Brothers	Head of Global Real Estate Group
Weber, Mark	Lehman Brothers	Risk Manager
Weisbrod, David A.	JPMorgan	Senior Vice President - Treasury & Securities Services, Risk Management
Weiss, Jeffrey L.	Lehman Brothers	Co-Head of Global Finance Division
Welikson, Jeffrey A.	Lehman Brothers	Corporate Secretary
Whiting, Matthew	Lazard Frères & Co.	Lehman's Strategic Advisor
Wieseneck, Larry	Lehman Brothers	Head of Global Finance Division
Williams, Jonathan D.	Lehman Brothers	President and Director of Lehman Brother Commercial Corporation; Senior Vice President of LBI
Wind, Thomas L.	Aurora Loan Services	Chief Executive Officer
Wolf, Robert	UBS	Chairman and Chief Executive Officer
Wong, Kristie	Lehman Brothers	Head Legal Entity Controller
Yeung, Andrew	Lehman Brothers	In-House Counsel, involved in negotiating JPMorgan agreements
Zubrow, Barry L.	JPMorgan	Chief Risk Officer

APPENDIX 4: WITNESS INTERVIEW LIST

The following table lists the witnesses interviewed by the Examiner during the course of his investigation.

Witness Name	Interview Date	Witness Position[1]
Abary, Raymond	03/12/09	Cash Management (Lehman)
Ainslie, Michael L.	09/22/09; 12/22/09	Director / Member of Audit Committee (LBHI); Director (Lehman Brothers Bank)
Akers, John F.	04/22/09	Director / Chair of Compensation and Benefits Committee & Member of Finance and Risk Committee (LBHI)
Alvarez, Scott	11/12/09	General Counsel (Federal Reserve)
Amin, Kaushik	04/14/09; 09/17/09	Managing Director and Global Head of Liquid Markets (Lehman)
Anderson, Scott	05/04/09	Former Executive Vice President / Chief Operations Officer (BNC Mortgage)
Angulo, Arthur G.	08/12/09; 10/01/09	Senior Vice President (FRBNY)
Ankalkoti, Rajesh	05/06/09; 06/02/09; 11/04/09	Senior Director (A&M)
Antoncic, Madelyn	02/25/09; 03/27/09; 10/06/09	Former Chief Risk Officer (Lehman)

[1] Except where noted, the position listed is as of September 15, 2008, and is not a complete list of the witness' positions or titles.

Witness Name	Interview Date	Witness Position[1]
Appel, Nikki G.	09/11/09	Managing Director / Associate General Counsel (JPMorgan)
Archer, Mary Pat	08/20/09	Global Human Resources Director of Fixed Income Division / Former Chief Administrative Officer of Fixed Income Division (Lehman)
Azerad, Robert	04/20/09; 08/17/09; 09/23/09	Global Head of Assets and Liabilities Management (Lehman)
Babar, Usman	10/16/09	Vice President / Securitized Products - Finance Division (Lehman)
Bakshi, Kinjal	06/17/09	Information Technology (Lehman)
Barancik, Gary S.	09/25/09	Strategic Advisor for Korea Development Bank (Perella Weinberg)
Barratt, James	03/03/09	Managing Director (A&M)
Barsanti, Anthony J.	10/15/09	Senior Vice President / Principal Transactions Group (Lehman)
Baxter, Jr., Thomas C.	05/20/09; 08/31/09	General Counsel / Executive Vice President (FRBNY)
Beeson, Lisa	10/23/09	Head of Real Estate Mergers and Acquisitions / Investment Banking Division (Lehman)
Beltran, Alfred	04/27/09	Former Investigator for Special Investigations Unit/Quality Control (Aurora Loan Services)

Witness Name	Interview Date	Witness Position[1]
Berkenfeld, Steven	08/06/09; 10/05/09; 10/07/09	Chairman of the Transaction Approval Committees / Chief Investment Officer for Private Equity Division / Head of Legal, Compliance and Audit Division (Lehman)
Berlind, Roger	05/08/09; 12/18/09	Director / Member of Audit Committee & Member of Finance and Risk Committee (LBHI)
Bernanke, Ben S.	12/22/09	Chairman (Federal Reserve)
Bernard, Clement	10/23/09	Chief Financial Officer / Fixed Income Division (Lehman)
Bhalloo, Murtaza	09/14/09	Business and Risk Manager / Proprietary Trading Group for Liquid Markets Products (Lehman); Director (Lehman Brothers Financial Products); Director (Lehman Brothers Derivative Products)
Bhattal, Jasjit (Jesse)	10/12/09	Chief Executive Officer of Lehman Asia (Lehman)
Binkley, Tracy	12/22/09	Global Head of Human Resources (Lehman)
Bismal, Anuraj	09/16/09	Former Senior Vice President / Balance Sheet Group (Lehman)
Black, Steven D.	09/23/09	Co-Chief Executive Officer of Investment Banking (JPMorgan)

Witness Name	Interview Date	Witness Position[1]
Blackwell, Alastair	08/07/09	Managing Director / Operations, Capital Markets, Investment Management Division (Lehman)
Bridge, Guy	09/29/09	Director / Financial Institutions Group (HSBC)
Brodows, William	08/20/09	Vice President / Prime Dealer Monitoring Unit (FRBNY)
Buffett, Warren E.	09/22/09	Chairman and Chief Executive Officer (Berkshire Hathaway)
Burian, Saul	09/29/09	Creditors' Committee's Financial Advisor (Houlihan Lokey)
Burke, Christopher	07/07/09	Assistant Vice President / Domestic Money Markets Group (FRBNY)
Burke, William	10/28/09	First Vice President / Financial Operations Regulatory Reporting (Lehman)
Burruel, Marie Jean	04/28/09	Former Due Diligence Manager (Finance America / BNC Mortgage)
Buyers-Russo, Jane	09/25/09	Head of Securities Industry Coverage Group (JPMorgan)
Callan, Erin A.	10/23/09	Former Chief Financial Officer (Lehman)
Cawley, Jean	12/18/09	Senior Vice President / Deputy General Counsel (Options Clearing Corporation)
Chan, Jay	12/11/09	Vice President / GCCM Group (Lehman)
Chiavenato, Ricardo S.	09/21/09	Collateral Risk Manager / Treasury & Securities Services (JPMorgan)

Witness Name	Interview Date	Witness Position[1]
Cho, Kunho	01/07/10	Vice Chairman / Head of Lehman Asia Investment Banking (Lehman)
Chu-Fong, Francois	12/18/09; 01/21/10	Manager / Foreign Exchange Operations Group (Lehman)
Coghlan, John	08/13/09; 11/11/09	Managing Director / Prime Services Group (Lehman)
Cohen, Jonathan	01/11/10; 01/22/10	Senior Vice President / Global Real Estate Group, Product Control (Lehman)
Cohen, Kenneth	10/20/09; 01/21/10	Managing Director / Global Real Estate Group / Head of U.S. Originations (Lehman)
Collerton, Anthony J.	05/14/09	Chief Operating Officer for Human Resources (Lehman)
Corral, Edward J.	09/29/09	Global Head of U.S. Fixed Income Clearing (JPMorgan)
Cox, Christopher	01/08/10	Chairman (SEC)
Cox, Jr., Archibald	09/11/09	Chairman of the Americas (Barclays)
Cruikshank, Thomas	10/08/09; 01/20/10	Director / Chair of Audit Committee & Member of Nominating and Corporate Governance Committee (LBHI)
Curl, Gregory L.	09/17/09	Vice Chairman / Corporate Development and Global Corporate Planning and Strategy (Bank of America)
Danis, Michelle	08/24/09	CSE Program (SEC)
Davis, Robert	03/10/09	Barclays' Counsel (Cleary Gottlieb)

Witness Name	Interview Date	Witness Position[1]
del Missier, Jerry	09/01/09	President (Barclays Capital)
Delany, Craig M.	09/09/09	Managing Director / Head of Global Financing (JPMorgan)
Dellosso, Donna	02/27/09; 10/06/09	Head of Risk Management of Investment Banking (JPMorgan)
DeLuca, Philip	10/22/09; 11/06/09	Vice President / Product Control Department (Lehman)
Denig, Nancy	08/21/09	Regional Head for Fixed Income Repo, Middle Office (Lehman)
Descoteaux, David	03/26/09	Debtors' Financial Advisors (Lazard Frères & Co.)
Despins, Luc	11/23/09	Former Creditors' Committee's Counsel (Milbank Tweed); Currently, Partner and Chair of Global Restructuring Practice (Paul Hastings)
Diamond, Robert E.	09/11/09	President (Barclays PLC)
DiMassimo, Vincent	09/15/09	Global Head of Credit Risk Management (Lehman)
Dimon, James L. (Jamie)	09/29/09	Chief Executive Officer and Chairman (JPMorgan)
Doar, Timothy	10/16/09	Managing Director / Risk Management in Clearing House Division (Chicago Mercantile Exchange Group)
Doctoroff, Mark G.	04/29/09	Executive Director of Investment Banking (JPMorgan)
Doherty, Raymond	08/24/09	CSE Program (SEC)

Witness Name	Interview Date	Witness Position[1]
Donaldson, Jeffrey	01/22/10	Managing Director (A&M)
Eby, Robert	01/06/10	Head of Lehman's Global Foreign Exchange Operations Group (Lehman)
Eichner, Matthew	11/23/09	CSE Program (SEC)
Einhorn, David	11/19/09	President (Greenlight Capital)
Ellison, Phyllis	04/07/09	Former Contract Administrator (Aurora Loan Services)
Emmert, James	10/09/09	Head of Compensation Control / Global Strategies Products Controller (Lehman)
Engel, Steven J.	10/30/09	Senior Vice President / Global Head of Funding (Lehman)
Evans, Marsha Johnson	05/22/09	Director / Chair of Nominating and Corporate Governance Committee, Member of Compensation and Benefits, & Member of Finance and Risk Committee (LBHI)
Exall, Paul	08/27/09	Head of Compensation Analytics for Investment Banking and Investment Management (Barclays)
Fahey, Eileen A.	09/17/09	Lead Analyst / Lehman (Fitch)
Farup, Sven	09/24/09	Senior Vice President - Capital Markets, Prime Services Group (Lehman)

Witness Name	Interview Date	Witness Position[1]
Feibus, Clifford	03/12/09; 10/29/09; 11/10/09; 12/17/09; 12/21/09; 12/22/09; 01/05/10	Former Managing Director, Financial Acquisitions Due Diligence / Former Head Legal Entity Controller (Lehman)
Felder, Eric	05/21/09; 07/31/09; 12/15/09	Senior Vice President / Co-Head of Global Fixed Income Division / Former Global Head of Global Credit Products (Lehman)
Fennell, John	12/18/09	First Vice President of Risk Management and Treasury Operations (Options Clearing Corporation)
Feraca, John	10/09/09	Prime Services Group / Secured Funding (Lehman)
Fife, Lori	02/03/09	Debtors' Counsel (Weil Gotshal)
Fix, Mark	04/15/09	Former Investigator for the Special Investigations Unit/Quality Control (Aurora Loan Services)
Fleming, Daniel J.	04/22/09; 08/28/09; 09/24/09; 10/21/09; 12/17/09	Senior Vice President / Global Head of Cash & Collateral Management (Lehman)
Fontana, Thomas	08/19/09	Senior Risk Manager (Citibank)
Forsyth, David	04/28/09; 10/29/09; 12/16/09	Vice President / Treasury Funding & Investment Management (Lehman)
Foskett, Christopher M.	09/24/09	Managing Director / Global Head of Financial Institutions (Citigroup)

Witness Name	Interview Date	Witness Position[1]
Fox, William	05/06/09; 01/28/10	Managing Director (A&M)
Franks Harber, Lana	09/23/09	Chief Administrative Officer / Mortgage Capital Division (Lehman)
Fuld, Jr., Richard S.	04/28/09; 05/06/09; 09/25/09; 09/30/09; 11/19/09; 12/09/09	Chairman / Chief Executive Officer (LBHI)
Gargiulo, Kelly L.	01/22/10	Global Corporate Services (Lehman)
Gavin, Mark	09/24/09	Head of Secured Financing Desk (LBIE)
Geithner, Timothy F.	11/24/09	President (FRBNY)
Gelband, Michael	08/12/09	Former Global Head of Fixed Income / Global Head of Capital Markets (Lehman)
Gent, Sir Christopher	10/21/09; 01/20/10	Director / Member of Audit Committee & Member of Compensation and Benefits Committee (LBHI)
Gentile, Joseph	10/21/09	Former Financial Executive / Fixed Income Division (Lehman)
Giles, James	08/24/09	CSE Program (SEC)
Gold, Joe	01/15/10	Co-Head of Commodities (Barclays)
Goldfarb, David	09/21/09	Chief Strategy Officer (Lehman)
Goldsmith, Brad	05/06/09; 01/28/10	Senior Associate (A&M)
Goodman, Jeffrey	08/28/09	Senior Risk Manager for Fixed Income Division (Lehman)

Witness Name	Interview Date	Witness Position[1]
Gordon, William B.	01/22/10	Senior Director (A&M)
Granfield, Lindsee	03/10/09	Barclays' Counsel (Cleary Gottlieb)
Gregory, Joseph	11/05/09; 11/13/09	Former President and Chief Operating Officer (Lehman)
Grieb, Edward	10/02/09	Controller / Investment Management Division / Former Head of Investor Relations / Former Global Financial Controller (Lehman)
Gross, Mark	08/31/09	Global Head of Compensation and Benefits (Lehman)
Grundhofer, Jerry A.	09/16/09	Director (LBHI)
Gruner, Jerry	11/11/09	Senior Manager / Lehman Audit Team (Ernst & Young)
Guarino, James	10/28/09	Senior Vice President / Product Controller (Lehman)
Guth, Aaron	03/11/09	In-House Counsel (Lehman)
Hansen, Hillary	11/03/09	Partner / Lehman Audit Team (Ernst & Young)
Harrison, Susan	04/28/09	Former Repurchase Underwriter (BNC Mortgage)
Haupt, Gerald	10/13/09	Legal Entity Controller / Luxembourg Residential Properties Loan Finance S.A.R.L. (Lehman)
Hauzenberg, Rose	08/04/09	Vice President / Consolidations Group (Lehman)

Witness Name	Interview Date	Witness Position[1]
Heller, Stephanie	07/08/09	Vice President / Payments Group (FRBNY)
Hernandez, Roland A.	10/02/09	Director / Member of Finance and Risk Committee (LBHI)
Hespel, Paul W.	04/23/09	Outside Counsel for Lehman (Goodwin Proctor)
Hinton, Diane	09/22/09	Director of Financial Institutions / Lehman Analyst (Standard & Poor's)
Hogan, John J.	09/17/09	Chief Risk Officer of Investment Banking (JPMorgan)
Hommel, Thomas E.	04/29/09; 01/22/10	In-House Counsel / Co-Head of Litigation (Lehman); Currently, Co-General Counsel (Lehman)
Hraska, James W.	08/14/09	Senior Vice President / Secured Financing Operations Group (Lehman)
Hughson, Paul A.	10/28/09; 12/21/09	Head of Credit Distribution / Global Real Estate Group (Lehman)
Inaba, Gail	04/28/09	Associate General Counsel (JPMorgan)
Isaacs, Jeremy M.	10/01/09; 10/13/09	Former Co-Chief Executive Officer (LBIE)
Jackson, Jennifer	10/16/09; 11/03/09	Senior Manager / Lehman Audit Team (Ernst & Young)
Janulis, Theodore P.	09/24/09	Former Head of Mortgage Capital Division (Lehman)
Jones, Barry	10/01/09	Former Head of European Control Oversight (Lehman)

Witness Name	Interview Date	Witness Position[1]
Jones, Craig L.	09/28/09; 01/11/10	Senior Vice President / Treasury / Head of Cash and Collateral Management for Americas (Lehman)
Joshi, Tejal	09/15/09	Business Manager / Global Rates Business with Fixed Income Division (Lehman)
Kandarian, Steven A.	09/17/09	Executive Vice President / Chief Investment Officer (MetLife)
Karp, Marlo	03/24/09	SIPA Trustee's Financial Advisors (Deloitte & Touche)
Kaufman, Dr. Henry	05/19/09; 09/02/09; 12/22/09	Director / Chair of Finance and Risk Committee (LBHI)
Kebede, Abebual A.	09/29/09; 10/06/09; 10/13/09	Vice President / Valuation Control for Global Real Estate Group (Lehman)
Keegan, Michael	08/28/09	Head of Principal Credit Trading (Barclays)
Keith, Carol	12/09/09	Vice President / Treasury (Lehman)
Keller, Andrew R.	11/20/09; 01/06/10	Outside Counsel for Lehman (Simpson Thacher)
Kelly, Martin	08/18/09; 10/01/09; 12/08/09	Global Financial Controller (Lehman)
Kim, W.G.	10/26/09	Head of Global Funding Team (Korea Development Bank)
King, Mitchell	09/21/09	Head of the United States Agencies Trading Desk (Lehman)
King, Stephen	09/10/09	Managing Director / Head of Principal Mortgage Trading Group (Barclays)

Witness Name	Interview Date	Witness Position[1]
Kirk, Alex	08/31/09; 01/12/10	Global Head of Principal Businesses / Former Co-Chief Operating Officer of Fixed Income Division (Lehman)
Klein, Michael	09/12/09	Former Chairman of Institutional Clients Group (Citibank)
Kotarba, Steven	12/15/09	Senior Director (A&M)
Koutouvides, Aristides	11/20/09	Vice President / Principal Transactions Group (Lehman)
Kritikos, Dimitrios	04/16/09; 07/29/09; 07/30/09	Former Senior Vice President in Risk Management (Lehman)
Kruse, Philip	06/02/09	Managing Director (A&M)
LaRocca, Gerard	08/19/09	Chief Executive Officer (Barclays Capital Inc.)
Lazarus, David S.	11/18/09	Managing Director / Real Estate Investment Banking (Lehman)
Lederer, Amy	10/22/09	Legal Entity Controller / CES Aviation LLC, CES Aviation V LLC, & CES Aviation IX LLC (Lehman)
Lee, Kenneth E.	01/08/10	SIPA Trustee's Counsel (Hughes Hubbard)
Lee, Matthew	07/01/09; 07/10/09	Senior Vice President / Finance Division (Lehman)
Leto, Michael	12/23/09; 01/08/10	Director (A&M)
Leventhal, Shari D.	04/30/09	Assistant General Counsel / Enforcement and Litigation Division (FRBNY)

Witness Name	Interview Date	Witness Position[1]
Lewis, Kenneth D.	09/24/09	President, Chairman, and Chief Executive Officer (Bank of America)
Li, Joe	10/05/09	Former Global Head of Market Risk Management for Credit, Emerging Markets, Proprietary Credit, and Municipal Products (Lehman)
Lopez, Paul M.	10/19/09	Global Relationship Manager (HSBC)
Lowitt, Ian T.	08/20/09; 10/28/09	Chief Financial Officer (Lehman)
Lyons, Timothy	09/30/09	Head of Global Strategy (Lehman)
Macchiaroli, Michael A.	08/24/09	CSE Program (SEC)
Macomber, John D.	09/25/09; 12/17/09	Director / Member of Compensation and Benefits Committee, Member of Executive Committee, & Member of Nominating and Corporate Governance Committee (LBHI)
Mainland, Grant	11/16/09	JPMorgan's Counsel (Wachtell, Lipton, Rosen & Katz)
Marcus, Ronald S.	11/04/09	Examiner-in-Charge / Lehman Review (Office of Thrift Supervision)
Marsal, Bryan P.	12/14/09	Co-Chief Executive Officer (A&M)
Martinez, Lizette	03/12/09	Director (A&M)
Mathieson, Kelly A.	10/07/09	Managing Director / Global Clearance and Collateral Management (JPMorgan)
Mauerstein, Michael	09/16/09	Former Managing Director / Financial Institutions - Broker Dealers Group (Citibank)

Witness Name	Interview Date	Witness Position[1]
May, Diane	04/16/09	Former Vice President of Special Projects / Loan Administration (Aurora Loan Services)
McCabe, Michael	03/24/09	SIPA Trustee's Financial Advisors (Deloitte & Touche)
McCurdy, Christopher J.	08/26/09	Payment and Policy Function (FRBNY)
McDade III, Herbert H. (Bart)	09/02/09; 09/16/09; 01/28/10	President / Chief Operating Officer / Former Global Head of Equities (Lehman)
McGarvey, Michael	09/11/09	Senior Vice President / Treasury-Fixed Income Division Communications (Lehman)
McGee III, Hugh E. (Skip)	08/10/09; 08/12/09	Global Head of Investment Banking (Lehman)
McKinney, Richard	08/27/09	Former Head of Securitized Products / Former Director (Structured Asset Securities Corp.)
Michelet, John	11/05/09	Examiner-in-Charge / Lehman Brothers Bank, FSB Review (Office of Thrift Supervision)
Miller, Harvey R.	02/03/09; 04/23/09	Debtors' Counsel (Weil Gotshal)
Miller, Matthew	09/24/09	Managing Director / Fixed Income Division - Subprime Residential Mortgage Trading (Lehman)
Miller, Rod	02/27/09	Debtors' Counsel (Weil Gotshal)
Minnick, Phillip	08/24/09	CSE Program (SEC)

Witness Name	Interview Date	Witness Position[1]
Montal, Isaac	05/19/09	Managing Director / Deputy General Counsel (Depository Trust & Clearing Corporation)
Montella, Michael	10/26/09; 10/29/09; 12/22/09; 01/05/10	Vice President / Legal Entity Controller Group (Lehman)
Morton, Andrew J.	09/21/09	Former Head of Fixed Income Europe / Former Global Head of Fixed Income Division (Lehman)
Murgio, David	03/13/09	Debtors' Counsel (Weil Gotshal)
Nagioff, Roger	09/30/09	Former Global Head of Fixed Income (Lehman)
Neighbor, Webster	11/17/09	Global Real Estate Group (Lehman)
Nerby, Peter E.	10/08/09	Senior Vice President / Team Leader - Securities Industry Financial Institutions Group (Moody's Investors Services)
Novikoff, Harold (Hal)	04/28/09; 04/29/09; 11/16/09	JPMorgan's Counsel (Wachtell, Lipton, Rosen & Katz)
O'Brien, Barry	09/23/09	Director (Lehman Brothers Commodity Services, Inc.)
Olshan, William	03/03/09	In-House Counsel (Lehman)
O'Meara, Christopher M.	08/14/09; 09/23/09; 01/21/10	Global Head of Risk Management / Former Chief Financial Officer (Lehman)
O'Reilly, David	10/26/09	Senior Vice President / Real Estate Investment Banking (Lehman)

Witness Name	Interview Date	Witness Position[1]
Orlan, Fred S.	09/21/09	Managing Director / High Yield Trading (Lehman); Director (Lehman Commercial Paper, Inc.)
Osterman, Jeffrey D.	01/28/10	Debtors' Counsel (Weil Gotshal)
Oustalniol, Xavier	03/03/09	Managing Director (A&M)
Palchynsky, John N.	05/11/09	Manager / Tri-Party Repurchase Operations (Lehman)
Parikh, Satu	08/26/09; 01/04/10	Global Head of Commodities Trading (Lehman)
Park, Jennifer	09/10/09	Associate / Real Estate Valuation Division of Valuation and Control Department (Lehman)
Park, Nam Su	10/26/09	Lehman Project Team (Korea Development Bank)
Parr, Gary	09/14/09	Debtors' Financial Advisor (Lazard Frères & Co.)
Patruno, Sam	11/09/09; 01/11/10	Vice President / Operations Technology Department (Lehman)
Paulson, Jr., Henry M.	06/25/09	United States Treasury Secretary
Pellerani, Carlo	01/13/10	International Treasurer (Lehman)
Perlman, David M.	07/10/09	In-House Counsel (Lehman Brother Commodity Services, Inc.); Currently, Barclays' Counsel (Bracewell & Giuliani)

Witness Name	Interview Date	Witness Position[1]
Peterson, Carl	05/27/09; 06/23/09	Former Senior Vice President of Credit Policy (Aurora Loan Services)
Petrie, David	08/26/09	Director / Head of Repo Desk (Barclays Capital)
Petrow, Donald E.	12/17/09	Head of Real Estate Risk Management (Lehman)
Platt, Rebecca	11/02/09	Valuation Control / Principal Transactions Group (Lehman)
Pochinapeddi, Venkatta	12/09/09	Vice President / Finance Technology (Lehman)
Policke, Richard	05/28/09	Senior Vice President / Operations Technology (Lehman)
Rabin, Eli	10/21/09	Real Estate Product Control Group (Lehman)
Ricci, Rich	09/08/09	Chief Operating Officer / Investment Banking and Investment Management Division (Barclays)
Ridings, Barry	10/01/09	Debtors' Financial Advisors (Lazard Frères & Co.)
Rivera, Joselito	10/13/09	Legal Entity Controller / Lehman Scottish Finance LP & PAMI Statler Arms, LLC (Lehman)
Roberts, Thomas A.	02/23/09; 04/28/09	Debtors' Counsel (Weil Gotshal)
Rodefeld, John	08/27/09	Managing Director / Global and Regional Operations (Barclays)

Witness Name	Interview Date	Witness Position[1]
Rodriguez, Kleber	11/06/09; 12/18/09	Former Head of Commodity Accounting Group (Lehman)
Romain, Gary	09/10/09	Head of Technical Accounting and Private Equity Finance (Barclays)
Rudofker, Beth	06/02/09; 12/15/09	Head of Global Corporate Audit (Lehman)
Russo, Thomas A.	05/11/09; 12/01/09	Chief Legal Officer / Vice Chairman (Lehman)
Rutledge, William L.	08/27/09	Executive Vice President of Bank Supervision Group (FRBNY)
Sapia, Joseph	10/26/09	Vice President / Securitized Products Valuation (Lehman)
Schlich, William	09/17/09; 10/09/09; 10/16/09; 11/03/09; 11/11/09	Lead Auditor / Lehman Audit Team (Ernst & Young)
Sciacca, Brian	10/19/09	Vice President / Fixed Income Division Product Control (Lehman)
Scicutella, Leonard	01/15/10	Head of Management Reporting / Controller for Prime Services Group (Lehman)
Seekond, Mandeep	12/09/09	Global Change Management Team (Lehman)
Seery, Jr., James P.	11/12/09; 01/14/10; 01/28/10	Global Head of Fixed Income, Loans (Lehman)
Shapiro, Mark J.	08/07/09	Head of Restructuring (Lehman)

Witness Name	Interview Date	Witness Position[1]
Shek, Ada	11/24/09	Vice President / Legal Entity Controller Group (Lehman)
Sheridan, Lauren	01/22/10	Senior Director (A&M)
Sherr, David N.	05/06/09; 09/25/09	Former Managing Director and Head of Global Securitized Products (Lehman)
Shi, Jerry (Zhiyong)	10/01/09	Senior Vice President / Head of Valuation Control for Global Equities (Lehman)
Shotton, Paul	06/05/09; 10/16/09	Senior Risk Manager (Lehman)
Shribman, Daniel	03/26/09	Debtors' Financial Advisors (Lazard Frères & Co.)
Sokol, David L.	09/22/09	Chairman and Chief Executive Officer (MidAmerican)
Stewart, Marie	09/02/09	Global Head of Accounting Policy (Lehman)
Sullivan, Eileen	07/24/09	Human Resources Operations Manager for Capital Markets (Lehman)
Tadros, Hany	12/09/09	Assistant Vice President / Finance Technology (Lehman)
Tanaka, Tracy	10/21/09	Legal Entity Controller / Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior (Lehman)
Tarsatana, Michael	01/28/10	Director (A&M)

Witness Name	Interview Date	Witness Position[1]
Taylor, Nicholas J.	10/15/09	Head of Financial Institutions Group for the Americas / Chief Operating Officer for Global Financial Institutions Group (HSBC)
Tennyson, Peter	10/13/09; 12/02/09	Legal Entity Controller / Lehman Brothers Commercial Corporation (Lehman)
Tonucci, Paolo R.	09/16/09	Global Treasurer (Lehman)
Traversari, Ryan	09/24/09	Senior Vice President / External Reporting (Lehman)
Umezaki, Kentaro	06/25/09	Former Chief Operating Officer of Fixed Income Division (Lehman)
Vecchio, Laura M.	04/16/09	Head of Project Management Office for CSE Compliance (Lehman)
Vedra, John	04/15/09	Former Transactions Analyst for Master Servicing (Aurora Loan Services)
Veksler, Irina	09/11/09	Vice President / Asset Liability and Management Group of Treasury (Lehman)
Vizcarrondo, Paul	04/28/09; 04/29/09	JPMorgan's Counsel (Wachtell, Lipton, Rosen & Katz)
Voigts, Jan H.	08/25/09; 10/01/09; 11/02/09	Examining Officer (FRBNY)
Walker IV, George	11/20/09	Global Head of Investment Management Division (Lehman)
Walsh, Mark A.	10/21/09	Global Head of Global Real Estate Group (Lehman)

Witness Name	Interview Date	Witness Position[1]
Weber, Mark	08/11/09	Risk Manager (Lehman)
Welikson, Jeffrey A.	12/13/09	Corporate Secretary (Lehman)
Whiting, Matthew	03/26/09	Debtors' Financial Advisors (Lazard Frères & Co.)
Williams, Jonathan D.	08/05/09; 11/18/09	President and Director (LBCC); Senior Vice President (LBI)
Wind, Thomas L.	04/21/09	Chief Executive Officer (Aurora Loan Services)
Wolf, Amy	11/16/09	JPMorgan's Counsel (Wachtell, Lipton, Rosen & Katz)
Wong, Kristie	04/15/09; 12/02/09	Head Legal Entity Controller (Lehman)
Yeung, Andrew	03/13/09; 05/14/09	In-House Counsel (Lehman)
Zeiss, Mark	12/15/09	Director (A&M)
Zubrow, Barry L.	09/16/09; 10/20/09	Chief Risk Officer (JPMorgan)

APPENDIX 5: DOCUMENT COLLECTION AND REVIEW

The Examiner collected 5,150,000 documents from Lehman Brothers and other entities, individuals and agencies. Although time did not permit the review of every document, the Examiner reviewed and analyzed approximately 93% of those documents, constituting more than 34 million pages. This Appendix describes the process by which the Examiner collected and reviewed documents.

I. COLLECTION OF LEHMAN ELECTRONIC DOCUMENTS

Alvarez & Marsal ("A&M") controls and manages the collection of historical Lehman e-mail messages and other electronically stored information. At the outset of the investigation A&M informed the Examiner that there are approximately three petabytes -- or the equivalent of approximately 350 billion pages -- of Lehman e-mail and other electronically stored documents available.

To narrow that universe, the Examiner submitted thirty-seven formal search requests to A&M for e-mail messages and attachments. The search requests are reproduced in Exhibit 5.1 to this Appendix. Each search request enumerated specific custodians, time periods and, in most cases, keywords or search terms to be used to identify e-mail messages and attachments potentially relevant to the Examiner's inquiry. Through these searches, the Examiner sought documents from 281 carefully selected Lehman custodians, and other defined categories of documents not attributable

to a particular custodian. A list of the custodians for whom e-mail was requested is attached at Exhibit 5.2 to this Appendix.

As a result of the searches, the Examiner obtained 4,437,095 electronic Lehman documents from A&M. At an average of six pages per document, these amount to more than 26 million pages.

A&M advised the Examiner that it used its own internal technology resources and staff to perform the processing, searching and deduplication of the Lehman e-mail in response to the Examiner's requests. After identifying e-mail messages responsive to each Examiner request, A&M performed certain additional searches against the result set to identify potentially privileged documents.

These potentially privileged documents were withheld from the Examiner until A&M's attorneys could confirm whether the documents were in fact privileged. Documents initially withheld but later found not to be privileged were delivered to the Examiner.[1]

Documents were also returned by the Examiner if it was determined that the documents were privileged and had been inadvertently produced to the Examiner. To expedite production, the Examiner had agreed to a claw back procedure for inadvertently produced privileged documents. In many instances, the Examiner

[1] Because that process is ongoing, there may be documents released after the finalization of his Report that the Examiner did not have an opportunity to review. Those documents will be loaded into the database and tagged so that parties can identify that they were not reviewed by the Examiner.

himself voluntarily returned privileged documents he determined were inadvertently produced. A copy of the May 26, 2009 claw-back letter agreement with Weil, Gotshal & Manges is attached at Exhibit 5.3.

A&M loaded all e-mail messages and attachments responsive to the Examiner's search requests into the online hosting platform hosted and operated by Stratify, an Iron Mountain company. Stratify is a secure, web-based, electronic discovery and document management system. A&M maintains the administrative rights to the Stratify system; A&M granted access to the Examiner and his counsel for document review. Stratify's document management system is an on-line database that can be accessed by any person or entity given access rights.

II. COLLECTION OF OTHER DOCUMENTS

In addition to the electronic Lehman documents that the Examiner collected from Alvarez & Marsal, the Examiner collected more than 701,292 electronic and hard copy documents from the following fifty four entities, individuals, and government agencies:

1. ABN AMRO
2. Alvarez & Marsal
3. Bank of America
4. Barclays
5. Steven Berkenfeld
6. Citigroup
7. CME Group

8. Jonathan Cohen
9. Credit Suisse
10. Curtis Mallet-Prevost Colt & Mosle LLP
11. Debtors
12. Deutsche Bank
13. Duff & Phelps
14. Phyllis Ellison
15. Steven Engel
16. Ernst & Young
17. Fitch, Inc.
18. Gifford Fong Associates
19. Goldman Sachs
20. Greenlight Capital, Inc.
21. Susan Harrison
22. HSBC
23. JC Flowers & Co.
24. Johnson & Associates, Inc.
25. JPMorgan Chase
26. Korean Development Bank
27. Lazard Ltd.
28. Matthew Lee
29. Diane May
30. MetLife

31. Moody's Investor Service, Inc.
32. Official Committee of Unsecured Creditors
33. Chris O'Meara
34. Options Clearing Corporation
35. Perella Weinberg
36. Carl Peterson
37. Quinn Emanuel Urquhart Oliver & Hedges, LLP
38. R3 Capital Partners
39. Rothschild, Inc.
40. Jim Seery
41. David Sherr
42. Standard & Poor's
43. The Department of the Treasury
44. The Federal Reserve
45. The Federal Reserve Bank of New York
46. The Office of Thrift Supervision
47. The Securities and Exchange Commission
48. The SIPA Trustee
49. The United States Department of Justice (SDNY)
50. The United States Senate
51. The United States Treasury (SDNY)
52. Tishman Speyer
53. Trimont

54. Weil, Gotshal & Manges LLP.

Although most of these entities produced documents voluntarily to the Examiner, it was necessary for the Examiner to serve document subpoenas on six of these entities. The document subpoenas served by the Examiner are attached as follows to this Appendix:

1. The subpoena to ABN AMRO is attached at Exhibit 5.4
2. The subpoena to Ernst & Young is attached at Exhibit 5.4
3. The subpoena to Korean Development Bank is attached at Exhibit 5.4
4. The subpoena to Lazard Ltd. is attached at Exhibit 5.4
5. The subpoena to Perella Weinberg is attached at Exhibit 5.4
6. The subpoena to Tishman Speyer is attached at Exhibit 5.4.

The twenty three entities and agencies listed below agreed to produce documents to the Examiner pursuant to stipulated protective orders that are available from the case docket:

1. ABN AMRO
2. Bank of America
3. Barclays
4. BONY Mellon
5. Citigroup
6. CME Group
7. Credit Suisse
8. Debtors

9. Deutsche Bank
10. Ernst & Young
11. Goldman Sachs
12. HSBC
13. JPMorgan
14. Korea Development Bank
15. Lazard Ltd.
16. Official Committee of Unsecured Creditors
17. Perella Weinberg
18. The Federal Reserve
19. The Federal Reserve Bank of New York
20. The Office of Thrift Supervision
21. The SIPA Trustee
22. The U.S. Treasury - SDNY and,
23. Tishman Speyer.

The seven entities and agencies listed below agreed to produce documents to the Examiner pursuant to confidentiality agreements or informal protective order agreements that are not available from the case docket:

1. Fitch, Inc.
2. JC Flowers & Co.
3. Moody's Investor Service, Inc.
4. R3 Capital Partners

5. Securities and Exchange Commission
6. Standard & Poor's and,
7. Weil, Gotshal & Manges LLP.

Documents were received from third parties in a variety of different formats, including native electronic files, paper, electronic images of scanned paper, and converted image files. These documents were managed by Jenner & Block's in-house paralegal and litigation support team, and loaded onto Jenner & Block's in-house document management system, CaseLogistix, for storage, review and analysis.

The collection of documents in CaseLogistix is searchable, and documents can be identified by producing party, by production set, date range or other criteria. Both Stratify and CaseLogistix allow users to search for documents, and narrow the focus of their review, by using one or more search criteria, such as reviewer tags, the full text of the document, and metadata.

III. DOCUMENT REVIEW STAFFING

The Examiner's initial document review team was comprised of associates from Jenner & Block. However, given the number of documents collected from Lehman and other entities, individuals, and agencies, the Examiner sought and obtained the Court's approval to retain more than 75 contract attorneys in order to reduce the cost of reviewing documents and to expedite the review of documents relevant to the Examiner's inquiry.

On April 7, 2009, the Examiner entered into an agreement with Strategic Legal Solutions to retain contract attorneys, subject to court approval. The Agreement between Strategic Legal Solutions and Jenner & Block, and its addendum, is attached to this Appendix at Exhibit 5.5.

On or about April 15, 2009, the Examiner retained 20 contract attorneys from Strategic Legal Solutions, subject to court approval, 10 of whom were located in New York and 10 of whom were located in Chicago. On April 29, 2009, the Examiner filed the Application of the Examiner For Order Authorizing the Retention of Certain Contract Attorneys to Perform Specific Document Review Tasks *Nunc Pro Tunc* as of April 15, 2009. On May 15, 2009, the Court approved the Examiner's retention of the first group of contract attorneys through Strategic Legal Solutions.

On or about May 11, 2009, the Examiner retained another 17 contract attorneys (10 in Chicago and 7 in New York). On May 15, 2009, the Examiner filed the Second Application of the Examiner For Order Authorizing the Retention of Certain Contract Attorneys to Perform Specific Document Review Tasks *Nunc Pro Tunc* as of May 11, 2009. On June 3, 2009, the Court approved the Examiner's retention of this second group of contract attorneys through Strategic Legal Solutions.

On or about June 11, 2009, the Examiner retained 34 additional contract attorneys in Chicago. On June 30, 2009, the Examiner filed the Third Application of the Examiner For Order Authorizing the Retention of Certain Contract Attorneys to Perform Specific

Document Review Tasks *Nunc Pro Tunc* as of June 11, 2009. On or about July 2, 2009, the Examiner hired 10 additional contract attorneys in Chicago, and on July 8, 2009, supplemented its Third Application with a Notice of Filing Additional Affidavits of Disinterestedness In Connection with the Examiner's Third Application to Retain Certain Contract Attorneys *Nunc Pro Tunc* as of June 11, 2009. On July 16, 2009, the Court approved the Examiner's retention of the third and fourth groups of contract attorneys through Strategic Legal Solutions.

These contract attorneys, supplemented by Jenner & Block attorneys, conducted the first level review of the documents collected by the Examiner. All of the attorneys were trained to conduct this first level review by identifying documents of possible interest and coding the substantive area to which the document pertains. Jenner & Block attorneys conducted frequent quality checks of the reviews performed by the contract attorneys to confirm that the contract attorneys were properly identifying documents relevant to the substantive areas of the Examiner's review.

The documents identified as relevant in the first level review were subjected to further and more careful review by lawyers and financial professionals especially immersed in the subjects of the Examiner's review. All document review beyond the first level review was performed by Jenner & Block attorneys or Duff & Phelps professionals.

IV. DOCUMENTS REVIEWED

All of the Lehman e-mail and electronic documents loaded in the Stratify database have been reviewed by contract attorneys and Jenner & Block associates. The documents identified as relevant and coded to a particular relevant area were then subject to further review and analysis by Jenner & Block attorneys with knowledge of each substantive area.

Approximately half of the documents loaded into CaseLogistix – 353,182 of the 701,292 documents -- have been reviewed by contract attorneys and Jenner & Block associates.[2] There are approximately 16 million pages of documents loaded into CaseLogistix, with an approximate average of 23 pages per document. Using that average, the Examiner reviewed approximately 8 million pages of documents in CaseLogistix.

Although time did not permit review of all of the documents loaded into CaseLogistix, the Examiner is reasonably confident that most, if not all, of the truly relevant documents were reviewed. The CaseLogistix database is searchable, and the Examiner conducted many focused searches against that database to identify

[2] In addition to the documents loaded into CaseLogistix, the Examiner received a substantial number of additional electronic and hard copy documents from ABN AMRO, Alvarez & Marsal, Bank of America, Barclays, Carl Peterson, CME Group, Credit Suisse, Deutche Bank, Duff & Phelps, Ernst & Young, Greenlight Capital, Inc., HSBC, Hughes Hubbard, Jim Seery, Matthew Lee, Perella Weinberg, the Federal Reserve Bank of New York, the Federal Reserve, the SIPA Trustee and Weil Gotshal that were not loaded into CaseLogistix as of the filing of this report because they were produced in the weeks before the report was due (mid-November 2009 through early February 2010) or because there were unresolved technical issues.

documents that might be relevant to the Examiner's areas of inquiry. The documents identified as relevant and coded to a particular relevant area were also subjected to further review and analysis by Jenner & Block attorneys with knowledge of each substantive area.

In total, the Examiner reviewed and analyzed approximately 4,790,277 documents constituting more than 34 million pages in order to identify documents relevant to the Examiner's review.

Exhibit 5.1

Search 1

Custodians:

Ray Abary
John Feraca
Dan Fleming
Craig Jones
Ian Lowitt
Paolo Tonucci
Andrew Yeung

Search Terms	Time Period	Date of Request
(fund* or cash) w/10 (transfer* or mov* or sweep*)	8/1/08-9/22/08	03/19/09
(large or big* or signific*) w/10 (collateral w/10 pledg* or mov*)	2/01/08-9/22/08	03/19/09
(securit* or asset*) w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	03/19/09
(repo* or repurchase*) w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	03/19/09
solven w/20 (transfer* or mov* or pledg*)	3/31/08 -9/22/08	03/19/09
(*adequate* or *suffici* or concern* or enough or short) w/10 liquid*	3/31/08 -9/22/08	03/19/09
valu w/10 (*model* or mark* or book) w/20 (wrong or update or *correct* or hit or P&L or haircut)	3/31/08 -9/22/08	03/19/09
valu* w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	03/19/09
valu* w/10 (securit* or asset* or collateral)	8/1/08-9/22/08	03/19/09
(transfer* or mov* or pledg*) w/10 credit*	8/1/08-9/22/08	03/19/09
manual w/5 over*	2/01/08-9/22/08	03/19/09
(On-top or on w/2 top or topside or top-side or top w/2 side) w/10 entr*	2/01/08-9/22/08	03/19/09
(inter*) w/10 (transfer or pledg* or sweep*)	3/31/08 -9/22/08	03/19/09
(exec* w/5 comp*) w/20 (agree* or contract*)	12/1/07-9/22/08	03/19/09
(*LBI* or *LBHI*) w/10 (financi* w/5 state*)	12/1/07-9/22/08	03/19/09
(*LBI* or *LBHI*) w/25 (*SEC* or *COSO* or *COCO*)	12/1/07-9/22/08	03/19/09
(*LBI* or *LBHI*) w/25 (*intercompany* or *inter-comp* w/5 *transfer*)	3/31/08 -9/22/08	03/19/09

Search Terms	Time Period	Date of Request
LBCC w/20 *transfer*	8/1/08-9/22/08	03/19/09
JPM or JPMorgan or Chase	7/1/08 - 9/22/08	03/19/09
collateral*	7/1/08 - 9/22/08	03/19/09
guarant*	7/1/08 - 9/22/08	03/19/09
clearing or clearance	7/1/08 - 9/22/08	03/19/09
haircut or hair cut or hair-cut	7/1/08 - 9/22/08	03/19/09
security w/3 agreement	7/1/08 - 9/22/08	03/19/09
fail* or bankrupt*	7/1/08 - 9/22/08	03/19/09
lien	7/1/08 - 9/22/08	03/19/09
amend* w/5 (agreement or contract)	7/1/08 - 9/22/08	03/19/09
negotiate*	7/1/08 - 9/22/08	03/19/09
intra-day or intraday	7/1/08 - 9/22/08	03/19/09
Bank of New York or BNY or BONY	7/1/08 - 9/22/08	03/19/09
BOA or Bank of America or BofA	7/1/08 - 9/22/08	03/19/09
HSBC	7/1/08 - 9/22/08	03/19/09
Citi	6/1/08-9/22/08	03/19/09
fed or federal reserve or FRB	8/15/08-9/22/08	03/19/09

Search 2

Custodians:

Martin Kelly
Ian Lowitt
Mark Shapiro
Mark Shafir
Paulo Tonucci

Alternative 1: All e-mails 9/8/08 to 9/22/08

Alternative 2 [If Alternative 1 would return an unacceptably high volume]:

Search Terms	Time Period	Date of Request
bar*	9/8/08-9/22/08	03/19/09
Cure	9/8/08-9/22/08	03/19/09
employ*	9/8/08-9/22/08	03/19/09

Search Terms	Time Period	Date of Request
agreement*	9/8/08-9/22/08	03/19/09
apa*	9/8/08-9/22/08	03/19/09
draft*	9/8/08-9/22/08	03/19/09
repo*	9/8/08-9/22/08	03/19/09
repurchase	9/8/08-9/22/08	03/19/09
Ali	9/8/08-9/22/08	03/19/09
mark*	9/8/08-9/22/08	03/19/09
dtc	9/8/08-9/22/08	03/19/09
dtcc	9/8/08-9/22/08	03/19/09
fed	9/8/08-9/22/08	03/19/09
fedwire	9/8/08-9/22/08	03/19/09
fed wire	9/8/08-9/22/08	03/19/09
new york fed	9/8/08-9/22/08	03/19/09
ny fed	9/8/08-9/22/08	03/19/09
frb	9/8/08-9/22/08	03/19/09

Search 3

Custodians:

Madelyn Antoncic
Demitrios Kritikos
Chris O'Meara
Bert McDade
Roger Nagioff

Search Terms	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	03/19/09
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *bd*	12/2006 -	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *exec*	12/2006 -	6/16/2009

Search Terms	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006 -	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006 -	6/16/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006-	03/19/09
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006	03/19/09
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006-	03/19/09
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006	03/19/09
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006-	03/19/09
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	03/19/09
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	03/19/09
((risk* or expos*) w/20 (warehous* or securit*))	12/2006-	03/19/09; 6/16/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	03/19/09
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	03/19/09
((fixed w/5 income) or “FID”) w/10 (risk* w/20 counterparty))	3/2008 -	03/19/09; 6/16/2009
((fixed w/5 income) or “FID”) w/10 (risk* w/20 CCE))	3/2008 -	6/16/2009
((fixed w/5 income) or “FID”) w/10 (expos* w/20 counterparty))	3/2008 -	6/16/2009
((fixed w/5 income) or “FID”) w/10 (expos* w/20 CCE))	3/2008 -	6/16/2009
antoncic* w/20 (risk* or expos*)	12/2006-	03/19/09

Search Terms	Time Period	Date of Request
antoncic w/20 (exec* w/5 *comm*)	12/2006-	03/19/09
antoncic* w/20 (hedg*)	12/2006-	03/19/09
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006-	03/19/09
antoncic* w/25 *chunky*	12/2006-	03/19/09
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008-	03/19/09
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008-	03/19/09; 6/16/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006-	03/19/09
(o'meara* or *omeara* or *kirk* or *goldfarb* or *nagioff*) w/20 (*risk* or expos*)	12/2006-	03/19/09
audit* w/20 *valu*	12/2006-	03/19/09
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006-	03/19/09
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	03/19/09
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/15 *model*	12/2006-	03/19/09
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	03/19/09; 6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	6/16/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006-	03/19/09
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006-	03/19/09; 6/16/2009
(aur* or *BNC*) w/20 mort*	12/2006-	03/19/09
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	03/19/09
Aurora* w/20 (*Mortgage Maker* and *Expanded Options*)	12/2006-	03/19/09
Trimont w/20 valu*	12/2006-	03/19/09
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006-	03/19/09
Golan w/20 *Aurora*	12/2006-	03/19/09

Search Terms	Time Period	Date of Request
((*risk* or *expos*) w/20 (BNC or Aurora or warehous* or securitiz*)	12/2006-	03/19/09
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	03/19/09
goodman* w/20 (“alt-A” or *altA* or *subprime*)	12/2006-	03/19/09; 6/16/2009
((mortgage or mbs or *risk* or expos* or subprime) w/20 concentrat*	12/2006-	03/19/09
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006-	03/19/09; 6/16/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	03/19/09
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	03/19/09
(*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/5 CDS*	12/2006-	03/19/09
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006-	03/19/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008-	03/19/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	03/19/09
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	03/19/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	03/19/09
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub*)	3/2008 -	03/19/09; 6/16/2009
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	03/19/09; 6/16/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	03/19/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (arch* or *suncal* or arl* or austin*)	3/2008-	03/19/09
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	03/19/09

Search Terms	Time Period	Date of Request
((*risk* or expos*) w/5 synd*)	12/2006 -	03/19/09; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	03/19/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	03/19/09
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	03/19/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	03/19/09
((*risk* or expos*) w/10 CMBS)	12/2006 -	03/19/09; 6/16/2009
antoncic* w/20 *arch*	12/2006 -	03/19/09
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or "real estate")	12/2006 -	03/19/09
(reduce* or (write* w/2 down or off)) w/5 (real or CRE or expos*)	12/2006 -	03/19/09
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	03/19/09
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	03/19/09; 6/16/2009
((risk* or expos*) w/10 LBO*)	12/2006 -	03/19/09; 6/16/2009
leverage* w/2 buy* w/2 out	12/2006 -	03/19/09
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	03/19/09
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or "covenant light")	12/2006 -	03/19/09
((*capital* or *liquid*) w/15 model) w/25 stress* (o'meara or omeara) w/25 hedg*	12/2006 -	03/19/09
goodman w/25 hedg*	12/2006 -	03/19/09
hedg* w/20 (*effective* or correlat*)	12/2006 -	03/19/09
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	03/19/09
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	03/19/09
capital w/5 adequacy	12/2007 -	03/19/09
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	03/19/09
(*capital* or *liquid*) w/15 model*	12/2007 -	03/19/09

Search Terms	Time Period	Date of Request
liquid w/20 (*warehous* or securit*)	12/2007 -	03/19/09
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	03/19/09
audit* w/20 (*capital* or *liquid*)	12/2007 -	03/19/09
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	03/19/09
audit* w/20 (*repo* or *finan*)	12/2007 -	03/19/09
under w/2 capital*	12/2007 -	03/19/09
Undercapitalized	12/2007 -	03/19/09
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	03/19/09
exec w/10 *comp*	12/2006 -	03/19/09
(*bonus* or numbers or incentive*) /10 (pool* or award* or book*)	1/2007 -	03/19/09
recap	3/2008 -	03/19/09
paulson	3/2008 -	03/19/09
KDB or Korea* or Korea Development Bank	4/2008 -	03/19/09
Euoo Sung Min	4/2008 -	03/19/09
"EM" w/5 (invest* or equity* or Korea)	4/2008 -	03/19/09
SpinCo or "spin-off" or spinoff or (*spin* w/ 5 *co*)	3/2008 -	03/19/09; 6/16/2009
blackstone or *black* w/5 *stone*	3/2008 -	03/19/09
ballyrock or *bally* w/5 *rock*	3/2008 -	03/19/09
blackrock or *black* w/5 *rock*	3/2008 -	03/19/09
citi w/20 *collat*	3/2008 -	03/19/09
(*neuberger* or *nb* or *berman*) w/20 (*sell* or *sale* or *contract* or *agreement*)	3/2008 -	03/19/09
(*neuberger* or *nb* or *berman*) w/20 (*neg* or *deal*)	3/2008 -	03/19/09
(BOA or "bank of america" or "B of A" or *BofA) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	03/19/09; 6/16/2009
(BOA or "bank of america" or "B of A" or "BofA") w/20 (*neg* or *deal*)	5/2008 -	03/19/09; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	03/19/09; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*neg* or *deal*)	5/2008 -	03/19/09; 6/16/2009

Search Terms	Time Period	Date of Request
Nomura w/20 (*sell* or *sale* or *contract* or *agree* or *deal* or *neg*)	5/2008 -	03/19/09
(*JPM* or *JP Morgan* or Chase) and (collat* w/10 *demand*)	8/2008 -	03/19/09
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	03/19/09
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	03/19/09
(Commercial mezzanine debt") or "mez debt" w/10 (MTM or mark*to*market)	12/2006 -	03/19/09; 6/16/2009
(SSR or SS or "super senior") w/10 (concern or caution or aggres*)	12/2006 --	03/19/09; 6/16/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	03/19/09
(mark or mark*to*market or mtm or *valu*) w/20 (asset* or model* or method*) w/20 ("write down" or flaw* or aggres*)	12/2006 -	03/19/09; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	03/19/09
((mark or mark*to*market or mtm or *valu*) w/10 *comp*) w/10 fixed* w/5 *income	3/2008 --	03/19/09; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	03/19/09
(mark or mark*to*market or mtm or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	03/19/09
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	03/19/09
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008 -	03/19/09
(*pol* or *proced*) w/10 (*product* w/5 *control*) and (mark or mark*to * market or mtm)	3/2008 -	03/19/09
(ernst* or "EY" or "E&Y" or "E and Y") w/15 (mark or mark*to*market or mtm or *valu*)	3/2008 -	03/19/09; 6/16/2009

Search 4

Custodians:

Kaushik Amin
David Chan
Dan Fleming
Jeff Goodman
Skip McGee
Beth Rudofker
Bill Ruiz
David Sherr
Paul Shotton
Ken Umezaki
Laura Vecchio

Search Terms	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	03/27/09; 6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *bd*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *exec*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006-	6/16/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006-	03/27/09
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006-	03/27/09
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006-	03/27/09

Search Terms	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006-	03/27/09
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006-	03/27/09
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	03/27/09
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	03/27/09
((risk* or expos*) w/20 (warehous* or securit*))	12/2006-	03/27/09; 6/16/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	03/27/09
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	03/27/09
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty))	3/2008 -	03/27/09; 6/16/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 counterparty))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 CCE))	3/2008 -	6/16/2009
antoncic* w/20 (risk* or expos*)	12/2006-	03/27/09
antoncic w/20 (exec* w/5 *comm*)	12/2006-	03/27/09
antoncic* w/20 (hedg*)	12/2006-	03/27/09
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006-	03/27/09
antoncic* w/25 *chunky*	12/2006-	03/27/09
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008-	03/27/09
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008-	03/27/09; 6/16/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006-	03/27/09
(o'meara* or *omeara* or *kirk* or *goldfarb* or *nagioff*) w/20 (*risk* or expos*)	12/2006-	03/27/09
audit* w/20 *valu*	12/2006-	03/27/09
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006-	03/27/09
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	03/27/09
((*risk* or expos* or reliab* or accur*) and (caution or	12/2006-	03/27/09

Search Terms	Time Period	Date of Request
concern or increase or toxic or outsized or significant or chunky)) w/15 *model*		
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	03/27/09; 6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	6/16/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006-	03/27/09
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006-	03/27/09; 6/16/2009
(aur* or *BNC*) w/20 mort*	12/2006-	03/27/09
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	03/27/09
Aurora* w/20 (*Mortgage Maker* and *Expanded Options*)	12/2006-	03/27/09
Trimont w/20 valu*	12/2006-	03/27/09
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006-	03/27/09
Golan w/20 *Aurora*	12/2006-	03/27/09
((*risk* or *expos*) w/20 (BNC or Aurora or warehous* or securitiz*)	12/2006-	03/27/09
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	03/27/09
goodman* w/20 ("alt-A" or *altA* or *subprime*)	12/2006-	03/27/09; 6/16/2009
((mortgage or mbs or *risk* or expos* or subprime) w/20 concentrat*	12/2006-	03/27/09
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006-	03/27/09; 6/16/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	03/27/09
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	03/27/09

Search Terms	Time Period	Date of Request
(*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/5 CDS*	12/2006-	03/27/09
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006-	03/27/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008-	03/27/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	03/27/09
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	03/27/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	03/27/09
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub*)	3/2008 -	03/27/09; 6/16/2009
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	03/27/09; 6/16/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	03/27/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (arch* or *suncal* or arl* or austin*)	3/2008-	03/27/09
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	03/27/09
((*risk* or expos*) w/5 synd*)	12/2006 -	03/27/09; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	03/27/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	03/27/09
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	03/27/09
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	03/27/09
((*risk* or expos*) w/10 CMBS)	12/2006 -	03/27/09; 6/16/2009
antoncic* w/20 *arch*	12/2006 -	03/27/09
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or “real estate”)	12/2006 -	03/27/09
(reduce* or (write* w/2 down or off)) w/5 (real or CRE	12/2006 -	03/27/09

Search Terms	Time Period	Date of Request
or expos*)		
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	03/27/09
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	03/27/09; 6/16/2009
((risk* or expos*) w/10 LBO*)	12/2006 -	03/27/09; 6/16/2009
leverage* w/2 buy* w/2 out	12/2006 -	03/27/09
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	03/27/09
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or "covenant light")	12/2006 -	03/27/09
((*capital* or *liquid*) w/15 model) w/25 stress* (o'meara or omeara) w/25 hedg*	12/2006 -	03/27/09
goodman w/25 hedg*	12/2006 -	03/27/09
hedg* w/20 (*effective* or correlat*)	12/2006 -	03/27/09
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	03/27/09
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	03/27/09
capital w/5 adequacy	12/2007 -	03/27/09
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	03/27/09
(*capital* or *liquid*) w/15 model*	12/2007 -	03/27/09
liquid w/20 (*warehous* or securit*)	12/2007 -	03/27/09
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	03/27/09
audit* w/20 (*capital* or *liquid*)	12/2007 -	03/27/09
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	03/27/09
audit* w/20 (*repo* or *finan*)	12/2007 -	03/27/09
under w/2 capital*	12/2007 -	03/27/09
Undercapitalized	12/2007 -	03/27/09
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	03/27/09
exec w/10 *comp*	12/2006 -	03/27/09
(*bonus* or numbers or incentive*) /10 (pool* or award* or book*)	1/2007 -	03/27/09
recap	3/2008 -	03/27/09
paulson	3/2008 -	03/27/09

Search Terms	Time Period	Date of Request
KDB or Korea* or Korea Development Bank	4/2008 -	03/27/09
Euoo Sung Min	4/2008 -	03/27/09
"EM" w/5 (invest* or equity* or Korea)	4/2008 -	03/27/09
SpinCo or "spin-off" or spinoff or (*spin* w/ 5 *co*)	3/2008 -	03/27/09; 6/16/2009
blackstone or *black* w/5 *stone*	3/2008 -	03/27/09
ballyrock or *bally* w/5 *rock*	3/2008 -	03/27/09
blackrock or *black* w/5 *rock*	3/2008 -	03/27/09
citi w/20 *collat*	3/2008 -	03/27/09
(*neuberger* or *nb* or *berman*) w/20 (*sell* or *sale* or *contract* or *agreement*)	3/2008 -	03/27/09
(*neuberger* or *nb* or *berman*) w/20 (*neg* or *deal*)	3/2008 -	03/27/09
(BOA or "bank of america" or "B of A" or *BofA) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	03/27/09; 6/16/2009
(BOA or "bank of america" or "B of A" or "BofA") w/20 (*neg* or *deal*)	5/2008 -	03/27/09; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	03/27/09; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*neg* or *deal*)	5/2008 -	03/27/09; 6/16/2009
Nomura w/20 (*sell* or *sale* or *contract* or *agree* or *deal* or *neg*)	5/2008 -	03/27/09
(*JPM* or *JP Morgan* or Chase) and (collat* w/10 *demand*)	8/2008 -	03/27/09
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	03/27/09
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	03/27/09
(Commercial mezzanine debt") or "mez debt" w/10 (MTM or mark*to*market)	12/2006 -	03/27/09; 6/16/2009
(SSR or SS or "super senior") w/10 (concern or caution or aggres*)	12/2006 -	03/27/09; 6/16/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	03/27/09
(mark or mark*to*market or mtm or *valu*) w/20	12/2006 -	03/27/09;

Search Terms	Time Period	Date of Request
(asset* or model* or method*) w/20 (“write down” or flaw* or aggres*)		6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	03/27/09
((mark or mark*to*market or mtm or *valu*) w/10 *comp*) w/10 fixed* w/5 *income	3/2008 -	03/27/09; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	03/27/09
(mark or mark*to*market or mtm or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	03/27/09
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008-	03/27/09
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008-	03/27/09
(*pol* or *proced*) w/10 (*product* w/5 *control*) and (mark or mark*to * market or mtm)	3/2008-	03/27/09
(ernst* or “EY” or “E&Y” or “E and Y”) w/15 (mark or mark*to*market or mtm or *valu*)	3/2008-	03/27/09; 6/16/2009

Search 5

Custodians:

Steve Berkenfeld
Eric Felder
Richard Fuld
Michael Gelband
Jeff Goodman
Eric Hibbert
Jeremy Isaacs
Rich McKinney
Matt Miller
Tom Russo
Paul Shotton

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	4/28/2009; 6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *bd*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *exec*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006-	6/16/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006-	4/28/2009
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006-	4/28/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006-	4/28/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006-	4/28/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006-	4/28/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	4/28/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	4/28/2009
((risk* or expos*) w/20 (warehous* or securit*))	12/2006-	4/28/2009; 6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	4/28/2009
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	4/28/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty))	3/2008 -	4/28/2009; 6/16/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 counterparty))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 CCE))	3/2008 -	6/16/2009
antoncic* w/20 (risk* or expos*)	12/2006-	4/28/2009
antoncic w/20 (exec* w/5 *comm*)	12/2006-	4/28/2009
antoncic* w/20 (hedg*)	12/2006-	4/28/2009
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006-	4/28/2009
antoncic* w/25 *chunky*	12/2006-	4/28/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008 -	4/28/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008 -	4/28/2009; 6/16/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006-	4/28/2009
(o'meara* or *omeara* or *kirk* or *goldfarb* or *nagioff*) w/20 (*risk* or expos*)	12/2006-	4/28/2009
audit* w/20 *valu*	12/2006-	4/28/2009
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006-	4/28/2009
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	4/28/2009
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/15 *model*	12/2006-	4/28/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	4/28/2009; 6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	6/16/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006-	4/28/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006-	4/28/2009; 6/16/2009
(aur* or *BNC*) w/20 mort*	12/2006-	4/28/2009
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	4/28/2009
Aurora* w/20 (*Mortgage Maker* or *Expanded Options*)	12/2006-	4/28/2009
Aurora w/20 (*Choice Advantage* or *Express Option*)	12/2006-	4/28/2009
Trimont w/20 valu*	12/2006-	4/28/2009
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006-	4/28/2009
Gollin w/20 *Aurora*	12/2006-	4/28/2009
((*risk* or *expos*) w/20 (BNC or Aurora or warehous* or securitiz*)	12/2006-	4/28/2009
Aurora w/50 dashboard	12/2006-	4/28/2009; 6/16/2009
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	4/28/2009
goodman* w/20 ("alt-A" or *altA* or *subprime*)	12/2006-	4/28/2009; 6/16/2009
((mortgage or mbs or *risk* or expos* or subprime) w/20 concentrat*	12/2006-	4/28/2009
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006-	4/28/2009; 6/16/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	4/28/2009
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	4/28/2009
(*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/5 CDS*	12/2006-	4/28/2009
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006-	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008 -	4/28/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	4/28/2009
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	4/28/2009; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	4/28/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 ("Alt-A" or *AltA* or *sub*)	3/2008 -	4/28/2009; 6/16/2009
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	4/28/2009; 6/16/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (arch* or *suncal* or arl* or austin*)	3/2008 -	4/28/2009
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	4/28/2009
((*risk* or expos*) w/5 synd*)	12/2006 -	4/28/2009; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	4/28/2009
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	4/28/2009
((*risk* or expos*) w/10 CMBS)	12/2006 -	4/28/2009; 6/16/2009
antoncic* w/20 *arch*	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or "real estate")	12/2006 -	4/28/2009
(reduce* or (write* w/2 down or off)) w/5 (real or CRE or expos*)	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	4/28/2009
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	4/28/2009; 6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
((risk* or expos*) w/10 LBO*)	12/2006 -	4/28/2009; 6/16/2009
leverage* w/2 buy* w/2 out	12/2006 -	4/28/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	4/28/2009
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or "covenant light")	12/2006 -	4/28/2009
((*capital* or *liquid*) w/15 model) w/25 stress* (o'meara or omeara) w/25 hedg*	12/2006 -	4/28/2009
goodman w/25 hedg*	12/2006 -	4/28/2009
hedg* w/20 (*effective* or correlat*)	12/2006 -	4/28/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	4/28/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	4/28/2009
capital w/5 adequacy	12/2007 -	4/28/2009
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	4/28/2009
(*capital* or *liquid*) w/15 model*	12/2007 -	4/28/2009
liquid w/20 (*warehous* or securit*)	12/2007 -	4/28/2009
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	4/28/2009
audit* w/20 (*capital* or *liquid*)	12/2007 -	4/28/2009
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	4/28/2009
audit* w/20 (*repo* or *finan*)	12/2007 -	4/28/2009
under w/2 capital*	12/2007 -	4/28/2009
Undercapitalized	12/2007 -	4/28/2009
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	4/28/2009
exec w/10 *comp*	12/2006 -	4/28/2009
(*bonus* or numbers or incentive*) /10 (pool* or award* or book*)	1/2007 -	4/28/2009; 6/16/2009
recap	3/2008 -	4/28/2009
paulson	3/2008 -	4/28/2009
KDB or Korea* or Korea Development Bank	4/2008 -	4/28/2009
Euoo Sung Min	4/2008 -	4/28/2009
"EM" w/5 (invest* or equity* or Korea)	4/2008 -	4/28/2009;

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
		6/16/2009
SpinCo or "spin-off" or spinoff or (*spin* w/ 5 *co*)	3/2008 -	4/28/2009; 6/16/2009
blackstone or *black* w/5 *stone*	3/2008 -	4/28/2009
ballyrock or *bally* w/5 *rock*	3/2008 -	4/28/2009
blackrock or *black* w/5 *rock*	3/2008 -	4/28/2009
citi w/20 *collat*	3/2008 -	4/28/2009
(*neuberger* or *nb* or *berman*) w/20 (*sell* or *sale* or *contract* or *agreement*)	3/2008 -	4/28/2009
(*neuberger* or *nb* or *berman*) w/20 (*neg* or *deal*)	3/2008 -	4/28/2009
(BOA or "bank of america" or "B of A" or *BofA) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	4/28/2009; 6/16/2009
(BOA or "bank of america" or "B of A" or "BofA") w/20 (*neg* or *deal*)	5/2008 -	4/28/2009; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	4/28/2009; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*neg* or *deal*)	5/2008 -	4/28/2009; 6/16/2009
Nomura w/20 (*sell* or *sale* or *contract* or *agree* or *deal* or *neg*)	5/2008 -	4/28/2009
(*JPM* or *JP Morgan* or Chase) and (collat* w/10 *demand*)	8/2008 -	4/28/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	4/28/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	4/28/2009
(Commercial mezzanine debt") or "mez debt" w/10 (MTM or mark*to*market)	12/2006 -	4/28/2009; 6/16/2009
(SSR or SS or "super senior") w/10 (concern or caution or aggres*)	12/2006 -	4/28/2009; 6/16/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	4/28/2009
(mark or mark*to*market or mtm or *valu*) w/20 (asset* or model* or method*) w/20 ("write down" or	12/2006 -	4/28/2009; 6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
flaw* or aggres*)		
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	4/28/2009
((mark or mark*to*market or mtm or *valu*) w/10 *comp*) w/10 fixed* w/5 *income	3/2008 -	4/28/2009; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	4/28/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	4/28/2009
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	4/28/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008 -	4/28/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*) and (mark or mark*to * market or mtm)	3/2008 -	4/28/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 (mark or mark*to*market or mtm or *valu*)	3/2008 -	4/28/2009; 6/16/2009
(risk w/3 appetite) w/10 (breach or violat* or exce* or overage)	12/2006-	4/28/2009; 6/16/2009
(risk w/3 appetite) w/10 over w/3 limit	12/2006-	6/16/2009
limit w/5 (breach or violat* or exce* or overage or (over w/3 limit))	12/2006-	4/28/2009; 6/16/2009
(limit w/5 (use* or usage)) w/10 (breach or violat* or exce* or overage)	12/2006-	4/28/2009
((risk w/3 appetite) w/10 (increas* or rais* or higher or change or modify or revis*))	12/2006-	4/28/2009; 6/16/2009
countercyclical w/5 (growth or strategy)	12/2006-	4/28/2009
Antoncic w/10 (fire* or replace* or move* or shift* or sack* or rid* or demot*)	12/2006-	4/28/2009; 6/16/2009
Antoncic w/15 (whistle* or blow*)	12/2006-	4/28/2009; 6/16/2009
Antoncic w/10 play* w/3 ball	12/2006-	4/28/2009; 6/16/2009
Antoncic w/10 play* not w/3 (commercial or weak or ridicul* or impossib*)	12/2006-	4/28/2009; 6/16/2009
Gelband w/10 (fire or replace or move or shift or sack	12/2006-	4/28/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
or can* or transfer* or terminat*)		
(Suncal or Coeur or Prologis or Diversity or Gospel or Imperial or Alcoa or Ford or FMC or DT or Altria or GECC or "General Electric Capital" or Deutsche) w/10 (risk* or expos* or commit*)	12/2006-	4/28/2009; 6/16/2009
CSE w/10 ((tier 1 or one) or capital ratio and (increas* or high* or rais*))	12/2006-	4/28/2009
Liquid* w/10 thirty (B or billion or bn) or 30 (B or billion or bn)	9/2008-	4/28/2009
repurchase requests w/20 (*BNC* or aur*)	12/2006 -	4/28/2009
BNC w/3 Al*	12/2006 -	4/28/2009; 6/16/2009
Beltran w/3 Al*	12/2006 -	4/28/2009; 6/16/2009

Search 6

Custodians:

Janet Birney
Julie Boyle
Emil Cornejo
James Killerlane
Carlo Pellerani
Huw Rees

Search Terms (same Terms as Search #1)	Time Period	Date of Request
(fund* or cash) w/10 (transfer* or mov* or sweep*)	8/1/08-9/22/08	4/28/2009
(large or big* or signific*) w/10 (collateral w/10 pledg* or mov*)	2/01/08-9/22/08	4/28/2009
(securit* or asset*) w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	4/28/2009
(repo* or repurchase*) w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	4/28/2009
solven w/20 (transfer* or mov* or pledg*)	3/31/08 -9/22/08	4/28/2009
(*adequate* or *suffici* or concern* or enough or	3/31/08 -9/22/08	4/28/2009

Search Terms (same Terms as Search #1)	Time Period	Date of Request
short) w/10 liquid*		
valu w/10 (*model* or mark* or book) w/20 (wrong or update or *correct* or hit or P&L or haircut)	3/31/08 -9/22/08	4/28/2009
valu* w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	4/28/2009
valu* w/10 (securit* or asset* or collateral)	8/1/08-9/22/08	4/28/2009
(transfer* or mov* or pledg*) w/10 credit*	8/1/08-9/22/08	4/28/2009
manual w/5 over*	2/01/08-9/22/08	4/28/2009
(On-top or on w/2 top or topside or top-side or top w/2 side) w/10 entr*	2/01/08-9/22/08	4/28/2009
(inter*) w/10 (transfer or pledg* or sweep*)	3/31/08 -9/22/08	4/28/2009
(exec* w/5 comp*) w/20 (agree* or contract*)	12/1/07-9/22/08	4/28/2009
(*LBI* or *LBHI*) w/10 (financi* w/5 state*)	12/1/07-9/22/08	4/28/2009
(*LBI* or *LBHI*) w/25 (*SEC* or *COSO* or *COCO*)	12/1/07-9/22/08	4/28/2009
(*LBI* or *LBHI*) w/25 (*intercompany* or *inter-comp* w/5 *transfer*)	3/31/08 -9/22/08	4/28/2009
LBCC w/20 *transfer*	8/1/08-9/22/08	4/28/2009
JPM or JPMorgan or Chase	7/1/08 - 9/22/08	4/28/2009
collateral*	7/1/08 - 9/22/08	4/28/2009
guarant*	7/1/08 - 9/22/08	4/28/2009
clearing or clearance	7/1/08 - 9/22/08	4/28/2009
haircut or hair cut or hair-cut	7/1/08 - 9/22/08	4/28/2009
security w/3 agreement	7/1/08 - 9/22/08	4/28/2009
fail* or bankrupt*	7/1/08 - 9/22/08	4/28/2009
lien	7/1/08 - 9/22/08	4/28/2009
amend* w/5 (agreement or contract)	7/1/08 - 9/22/08	4/28/2009
negotiate*	7/1/08 - 9/22/08	4/28/2009
intra-day or intraday	7/1/08 - 9/22/08	4/28/2009
Bank of New York or BNY or BONY	7/1/08 - 9/22/08	4/28/2009
BOA or Bank of America or BofA	7/1/08 - 9/22/08	4/28/2009
HSBC	7/1/08 - 9/22/08	4/28/2009
Citi	6/1/08-9/22/08	4/28/2009
fed or federal reserve or FRB	8/15/08-9/22/08	4/28/2009

Search 7

Custodians:

Robert Azerad

Alternative 1: All e-mails 9/8/08 to 9/22/08

Alternative 2 [If Alternative 1 would return an unacceptably high volume]:

Search Terms	Time Period	Date of Request
bar*	9/8/08-9/22/08	4/28/2009
Cure	9/8/08-9/22/08	4/28/2009
employ*	9/8/08-9/22/08	4/28/2009
agreement*	9/8/08-9/22/08	4/28/2009
apa*	9/8/08-9/22/08	4/28/2009
draft*	9/8/08-9/22/08	4/28/2009
repo*	9/8/08-9/22/08	4/28/2009
repurchase	9/8/08-9/22/08	4/28/2009
Ali	9/8/08-9/22/08	4/28/2009
mark*	9/8/08-9/22/08	4/28/2009
dtc	9/8/08-9/22/08	4/28/2009
dtcc	9/8/08-9/22/08	4/28/2009
fed	9/8/08-9/22/08	4/28/2009
fedwire	9/8/08-9/22/08	4/28/2009
fed wire	9/8/08-9/22/08	4/28/2009
new york fed	9/8/08-9/22/08	4/28/2009
ny fed	9/8/08-9/22/08	4/28/2009
frb	9/8/08-9/22/08	4/28/2009

Search Terms (sent as an additional Search Request #6)	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	5/7/2009; 6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *bd*	12/2006 -	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20	12/2006 -	6/16/2009

exec		
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006 -	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006 -	6/16/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006-	5/7/2009
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006-	5/7/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006-	5/7/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006-	5/7/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006-	5/7/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	5/7/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	5/7/2009
((risk* or expos*) w/20 (warehous* or securit*))	12/2006-	5/7/2009; 6/16/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	5/7/2009
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	5/7/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty))	3/2008 -	5/7/2009; 6/16/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 counterparty))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 CCE))	3/2008 -	6/16/2009
antoncic* w/20 (risk* or expos*)	12/2006-	5/7/2009
antoncic w/20 (exec* w/5 *comm*)	12/2006-	5/7/2009

antoncic* w/20 (hedg*)	12/2006-	5/7/2009
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006-	5/7/2009
antoncic* w/25 *chunky*	12/2006-	5/7/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008 -	5/7/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008 -	5/7/2009; 6/16/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006-	5/7/2009
(o'meara* or *omeara* or *kirk* or *goldfarb* or *nagioff*) w/20 (*risk* or expos*)	12/2006-	5/7/2009
audit* w/20 *valu*	12/2006-	5/7/2009
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006-	5/7/2009
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	5/7/2009
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/15 *model*	12/2006-	5/7/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	5/7/2009; 6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	6/16/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006-	5/7/2009
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006-	5/7/2009; 6/16/2009
(aur* or *BNC*) w/20 mort*	12/2006-	5/7/2009
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	5/7/2009
Aurora* w/20 (*Mortgage Maker* or *Expanded Options*)	12/2006-	5/7/2009
Aurora w/20 (*Choice Advantage* or *Express Option*)	12/2006-	5/7/2009
Trimont w/20 valu*	12/2006-	5/7/2009
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006-	5/7/2009
Gollin w/20 *Aurora*	12/2006-	5/7/2009
((*risk* or *expos*) w/20 (BNC or Aurora or	12/2006-	5/7/2009

warehous* or securitiz*)		
Aurora w/50 dashboard	12/2006-	5/7/2009; 6/16/2009
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	5/7/2009
goodman* w/20 (“alt-A” or *altA* or *subprime*)	12/2006-	5/7/2009; 6/16/2009
((mortgage or mbs or *risk* or expos* or subprime) w/20 concentrat*	12/2006-	5/7/2009
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006-	5/7/2009; 6/16/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	5/7/2009
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	5/7/2009
(*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/5 CDS*	12/2006-	5/7/2009
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006-	5/7/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008 -	5/7/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	5/7/2009
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	5/7/2009; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	5/7/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub*)	3/2008 -	5/7/2009; 6/16/2009
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	5/7/2009; 6/16/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	5/7/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (arch* or *suncal* or arl* or austin*)	3/2008 -	5/7/2009
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	5/7/2009

((*risk* or expos*) w/5 synd*)	12/2006 -	5/7/2009; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	5/7/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	5/7/2009
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	5/7/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	5/7/2009
((*risk* or expos*) w/10 CMBS)	12/2006 -	5/7/2009; 6/16/2009
antoncic* w/20 *arch*	12/2006 -	5/7/2009
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or "real estate")	12/2006 -	5/7/2009
(reduce* or (write* w/2 down or off)) w/5 (real or CRE or expos*)	12/2006 -	5/7/2009
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	5/7/2009
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	5/7/2009; 6/16/2009
((risk* or expos*) w/10 LBO*)	12/2006 -	5/7/2009; 6/16/2009
leverage* w/2 buy* w/2 out	12/2006 -	5/7/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	5/7/2009
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or "covenant light")	12/2006 -	5/7/2009
((*capital* or *liquid*) w/15 model) w/25 stress* (o'meara or omeara) w/25 hedg*	12/2006 -	5/7/2009
goodman w/25 hedg*	12/2006 -	5/7/2009
hedg* w/20 (*effective* or correlat*)	12/2006 -	5/7/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	5/7/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	5/7/2009
capital w/5 adequacy	12/2007 -	5/7/2009
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	5/7/2009
(*capital* or *liquid*) w/15 model*	12/2007 -	5/7/2009
liquid w/20 (*warehous* or securit*)	12/2007 -	5/7/2009
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	5/7/2009

audit* w/20 (*capital* or *liquid*)	12/2007 -	5/7/2009
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	5/7/2009
audit* w/20 (*repo* or *finan*)	12/2007 -	5/7/2009
under w/2 capital*	12/2007 -	5/7/2009
Undercapitalized	12/2007 -	5/7/2009
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	5/7/2009
exec w/10 *comp*	12/2006 -	5/7/2009
(*bonus* or numbers or incentive*) /10 (pool* or award* or book*)	1/2007 -	5/7/2009; 6/16/2009
recap	3/2008 -	5/7/2009
paulson	3/2008 -	5/7/2009
KDB or Korea* or Korea Development Bank	4/2008 -	5/7/2009
Euoo Sung Min	4/2008 -	5/7/2009
"EM" w/5 (invest* or equity* or Korea)	4/2008 -	5/7/2009; 6/16/2009
SpinCo or "spin-off" or spinoff or (*spin* w/ 5 *co*)	3/2008 -	5/7/2009; 6/16/2009
blackstone or *black* w/5 *stone*	3/2008 -	5/7/2009
ballyrock or *bally* w/5 *rock*	3/2008 -	5/7/2009
blackrock or *black* w/5 *rock*	3/2008 -	5/7/2009
citi w/20 *collat*	3/2008 -	5/7/2009
(*neuberger* or *nb* or *berman*) w/20 (*sell* or *sale* or *contract* or *agreement*)	3/2008 -	5/7/2009
(*neuberger* or *nb* or *berman*) w/20 (*neg* or *deal*)	3/2008 -	5/7/2009
(BOA or "bank of america" or "B of A" or *BofA) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	5/7/2009; 6/16/2009
(BOA or "bank of america" or "B of A" or "BofA") w/20 (*neg* or *deal*)	5/2008 -	5/7/2009; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	5/7/2009; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*neg* or *deal*)	5/2008 -	5/7/2009; 6/16/2009
Nomura w/20 (*sell* or *sale* or *contract* or *agree* or *deal* or *neg*)	5/2008 -	5/7/2009
(*JPM* or *JP Morgan* or Chase) and (collat* w/10	8/2008 -	5/7/2009

demand)		
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	5/7/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	5/7/2009
(Commercial mezzanine debt") or "mez debt" w/10 (MTM or mark*to*market)	12/2006 -	5/7/2009; 6/16/2009
(SSR or SS or "super senior") w/10 (concern or caution or aggres*)	12/2006 -	5/7/2009; 6/16/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	5/7/2009
(mark or mark*to*market or mtm or *valu*) w/20 (asset* or model* or method*) w/20 ("write down" or flaw* or aggres*)	12/2006 -	5/7/2009; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	5/7/2009
((mark or mark*to*market or mtm or *valu*) w/10 *comp*) w/10 fixed* w/5 *income	3/2008 -	5/7/2009; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	5/7/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	5/7/2009
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	5/7/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008 -	5/7/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*) and (mark or mark*to * market or mtm)	3/2008 -	5/7/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 (mark or mark*to*market or mtm or *valu*)	3/2008 -	5/7/2009; 6/16/2009
(risk w/3 appetite) w/10 (breach or violat* or exce* or overage)	12/2006-	5/7/2009; 6/16/2009
(risk w/3 appetite) w/10 over w/3 limit	12/2006-	6/16/2009
limit w/5 (breach or violat* or exce* or overage or (over w/3 limit))	12/2006 -	5/7/2009; 6/16/2009
(limit w/5 (use* or usage)) w/10 (breach or violat* or exce* or overage)	12/2006-	5/7/2009; 6/16/2009
((risk w/3 appetite) w/10 (increas* or rais* or higher or change or modify or revis*))	12/2006-	5/7/2009; 6/16/2009

countercyclical w/5 (growth or strategy)	12/2006-	5/7/2009
Antoncic w/10 (fire* or replace* or move* or shift* or sack* or rid* or demot*)	12/2006-	5/7/2009; 6/16/2009
Antoncic w/15 (whistle* or blow*)	12/2006-	5/7/2009; 6/16/2009
Antoncic w/10 play* not w/3 (commercial or weak or ridicul* or impossib*)	12/2006-	5/7/2009; 6/16/2009
Antoncic w/10 play* w/3 ball	12/2006-	6/16/2009
Gelband w/10 (fire or replace or move or shift or sack or can* or transfer* or terminat*)	12/2006-	5/7/2009
(Suncal or Coeur or Prologis or Diversity or Gospel or Imperial or Alcoa or Ford or FMC or DT or Altria or GECC or "General Electric Capital" or Deutsche) w/10 (risk* or expos* or commit*)	12/2006-	5/7/2009; 6/16/2009
CSE w/10 ((tier 1 or one) or capital ratio and (increas* or high* or rais*))	12/2006-	5/7/2009
Liquid* w/10 thirty (B or billion or bn) or 30 (B or billion or bn)	9/2008-	5/7/2009
repurchase requests w/20 (*BNC* or aur*)	12/2006 -	5/7/2009
BNC w/3 Al*	12/2006-	5/7/2009; 6/16/2009
Beltran w/3 Al*	12/2006 -	5/7/2009; 6/16/2009

Search 8

Custodians:

Thomas Wind

Mortgage Origination and Securitization Search Terms

Search Terms	Time Period	Date of Request
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	4/28/2009
Aurora* w/20 (*Mortgage Maker* or *Expanded Options* or *Choice Advantage*)	12/2006-	4/28/2009; 6/16/2009
Aurora w/10 *report* w/20 (default* or foreclosure*	12/2006-	4/28/2009

Search Terms	Time Period	Date of Request
or “epd” or “early payment default”)		
((*risk* or *expos*) w/20 (BNC or Aurora or warehous* or securitiz*)	12/2006-	4/28/2009
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	4/28/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub* or “Alt-B” or “Alt B”)	3/2008 -	4/28/2009; 6/16/2009
(antoncic* or kritikos or mckinney) w/20 (securit* or *warehous*)	12/2006 -	4/28/2009; 6/16/2009
(*repurchase w/3 requests)* w/20 (*BNC* or aur*) w/20 (increas* or sig* or *concern*)	12/2006 -	4/28/2009; 6/16/2009
goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/16/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/16/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/16/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/16/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/16/2009
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/16/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and (subprime or sub*)	12/2006 -	6/16/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or min* or max*) w/20 (tight* or new or adjust* or revised or change*)	12/2006 -	6/16/2009
risk and "mortgage maker" w/20 (default or FPD or EPD)	12/2006 -	6/16/2009
(Aurora or BNC) w/20 (shut* or close* or cease* or discontin*)	12/2006 -	6/16/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006 -	6/16/2009
(*Alt-A* or *Alt A*) w/20 (*Alt-B* or *Alt B*)	12/2006 -	6/16/2009
(*Alt-A* or *Alt A* or *Alt-B* or *Alt B*) w/20 subprime	12/2006 -	6/16/2009
(board or 10K or 10Q or 8K) w/20 (*Alt-A* or *Alt A* or *Alt-B* or *Alt B* or subprime)	12/2006 -	6/16/2009

Search Terms	Time Period	Date of Request
"Portales Partners"	12/2006 -	6/16/2009

Search 9

Custodians:

Erin Callan
Jonathan Cohen
Kenneth Cohen
David Goldfarb
Joe Gregory
Edward Grieb
Steve Hash
Paul Hughson
Ted Janulis
Barry Jones
Abe Kebede
Alex Kirk
Ian Lowitt
Bart McDade
Patrick McGarry
Andrew Morton
Paolo Tonucci
Larry Wiesenick

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	4/28/2009; 6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *bd*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20	12/2006-	6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
exec		
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006-	6/16/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006-	4/28/2009
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006-	4/28/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006-	4/28/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006-	4/28/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006-	4/28/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	4/28/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	4/28/2009
((risk* or expos*) w/20 (warehous* or securit*))	12/2006-	4/28/2009; 6/16/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	4/28/2009
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	4/28/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty)	3/2008 -	4/28/2009; 6/16/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 counterparty))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20	3/2008 -	6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
CCE))		
antoncic* w/20 (risk* or expos*)	12/2006-	4/28/2009
antoncic w/20 (exec* w/5 *comm*)	12/2006-	4/28/2009
antoncic* w/20 (hedg*)	12/2006-	4/28/2009
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006-	4/28/2009
antoncic* w/25 *chunky*	12/2006-	4/28/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008-	4/28/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008-	4/28/2009; 6/16/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006-	4/28/2009
(o'meara* or *omeara* or *kirk* or *goldfarb* or *nagioff*) w/20 (*risk* or expos*)	12/2006-	4/28/2009
audit* w/20 *valu*	12/2006-	4/28/2009
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006-	4/28/2009
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	4/28/2009
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/15 *model*	12/2006-	4/28/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	4/28/2009; 6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	6/16/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006-	4/28/2009
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006-	4/28/2009; 6/16/2009
(aur* or *BNC*) w/20 mort*	12/2006-	4/28/2009
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	4/28/2009
Aurora* w/20 (*Mortgage Maker* or *Expanded Options*)	12/2006-	4/28/2009
Aurora w/20 (*Choice Advantage* or *Express	12/2006-	4/28/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
Option*)		
Trimont w/20 valu*	12/2006-	4/28/2009
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006-	4/28/2009
Gollin w/20 *Aurora*	12/2006-	4/28/2009
((*risk* or *expos*) w/20 (BNC or Aurora or warehous* or securitiz*)	12/2006-	4/28/2009
Aurora w/50 dashboard	12/2006-	4/28/2009; 6/16/2009
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	4/28/2009
goodman* w/20 ("alt-A" or *altA* or *subprime*)	12/2006-	4/28/2009; 6/16/2009
((mortgage or mbs or *risk* or expos* or subprime) w/20 concentrat*	12/2006-	4/28/2009
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006-	4/28/2009; 6/16/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	4/28/2009
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	4/28/2009
(*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/5 CDS*	12/2006-	4/28/2009
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006-	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008-	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	4/28/2009
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	4/28/2009; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	4/28/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20	3/2008 -	4/28/2009; 6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(“Alt-A” or *AltA* or *sub*)		
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	4/28/2009; 6/16/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (arch* or *suncal* or arl* or austin*)	3/2008-	4/28/2009
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	4/28/2009
((*risk* or expos*) w/5 synd*)	12/2006 -	4/28/2009; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	4/28/2009
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	4/28/2009
((*risk* or expos*) w/10 CMBS)	12/2006 -	4/28/2009; 6/16/2009
antoncic* w/20 *arch*	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or “real estate”)	12/2006 -	4/28/2009
(reduce* or (write* w/2 down or off)) w/5 (real or CRE or expos*)	12/2006 -	4/28/2009
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	4/28/2009
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	4/28/2009; 6/16/2009
((risk* or expos*) w/10 LBO*)	12/2006 -	4/28/2009; 6/16/2009
leverage* w/2 buy* w/2 out	12/2006 -	4/28/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	4/28/2009
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or “covenant light”)	12/2006 -	4/28/2009
((*capital* or *liquid*) w/15 model) w/25 stress*	12/2006 -	4/28/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(o'meara or omeara) w/25 hedg*		
goodman w/25 hedg*	12/2006 -	4/28/2009
hedg* w/20 (*effective* or correlat*)	12/2006 -	4/28/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	4/28/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	4/28/2009
capital w/5 adequacy	12/2007 -	4/28/2009
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	4/28/2009
(*capital* or *liquid*) w/15 model*	12/2007 -	4/28/2009
liquid w/20 (*warehous* or securit*)	12/2007 -	4/28/2009
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	4/28/2009
audit* w/20 (*capital* or *liquid*)	12/2007 -	4/28/2009
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	4/28/2009
audit* w/20 (*repo* or *finan*)	12/2007 -	4/28/2009
under w/2 capital*	12/2007 -	4/28/2009
Undercapitalized	12/2007 -	4/28/2009
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	4/28/2009
exec w/10 *comp*	12/2006 -	4/28/2009
(*bonus* or numbers or incentive*) /10 (pool* or award* or book*)	1/2007 -	4/28/2009; 6/16/2009
recap	3/2008 -	4/28/2009
paulson	3/2008 -	4/28/2009
KDB or Korea* or Korea Development Bank	4/2008 -	4/28/2009
Euoo Sung Min	4/2008 -	4/28/2009
"EM" w/5 (invest* or equity* or Korea)	4/2008 -	4/28/2009; 6/16/2009
SpinCo or "spin-off" or spinoff or (*spin* w/ 5 *co*)	3/2008 -	4/28/2009; 6/16/2009
blackstone or *black* w/5 *stone*	3/2008 -	4/28/2009
ballyrock or *bally* w/5 *rock*	3/2008 -	4/28/2009
blackrock or *black* w/5 *rock*	3/2008 -	4/28/2009
citi w/20 *collat*	3/2008 -	4/28/2009
(*neuberger* or *nb* or *berman*) w/20 (*sell* or *sale*	3/2008 -	4/28/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
or *contract* or *agreement*)		
(*neuberger* or *nb* or *berman*) w/20 (*neg* or *deal*)	3/2008 -	4/28/2009
(BOA or "bank of america" or "B of A" or *BofA) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	4/28/2009; 6/16/2009
(BOA or "bank of america" or "B of A" or "BofA") w/20 (*neg* or *deal*)	5/2008 -	4/28/2009; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	4/28/2009; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*neg* or *deal*)	5/2008 -	4/28/2009; 6/16/2009
Nomura w/20 (*sell* or *sale* or *contract* or *agree* or *deal* or *neg*)	5/2008 -	4/28/2009
(*JPM* or *JP Morgan* or Chase) and (collat* w/10 *demand*)	8/2008 -	4/28/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	4/28/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	4/28/2009
(Commercial mezzanine debt") or "mez debt" w/10 (MTM or mark*to*market)	12/2006 -	4/28/2009; 6/16/2009
(SSR or SS or "super senior") w/10 (concern or caution or aggres*)	12/2006 -	4/28/2009; 6/16/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	4/28/2009
(mark or mark*to*market or mtm or *valu*) w/20 (asset* or model* or method*) w/20 ("write down" or flaw* or aggres*)	12/2006 -	4/28/2009; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	4/28/2009
((mark or mark*to*market or mtm or *valu*) w/10 *comp*) w/10 fixed* w/5 *income	3/2008 -	4/28/2009; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	4/28/2009
(mark or mark*to*market or mtm or *valu*) w/10	3/2008 -	4/28/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(*CDO* or *collat* or *ABS* or *CDS*)		
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008-	4/28/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008-	4/28/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*) and (mark or mark*to * market or mtm)	3/2008-	4/28/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 (mark or mark*to*market or mtm or *valu*)	3/2008-	4/28/2009; 6/16/2009
(risk w/3 appetite) w/10 (breach or violat* or exce* or overage)	12/2006-	4/28/2009; 6/16/2009
(risk w/3 appetite) w/10 over w/3 limit	12/2006-	6/16/2009
limit w/5 (breach or violat* or exce* or overage or (over w/3 limit))	12/2006-	4/28/2009; 6/16/2009
(limit w/5 (use* or usage)) w/10 (breach or violat* or exce* or overage)	12/2006-	4/28/2009; 6/16/2009
((risk w/3 appetite) w/10 (increas* or rais* or higher or change or modify or revis*))	12/2006-	4/28/2009; 6/16/2009
countercyclical w/5 (growth or strategy)	12/2006-	4/28/2009
Antoncic w/10 (fire* or replace* or move* or shift* or sack* or rid* or demot*)	12/2006-	4/28/2009; 6/16/2009
Antoncic w/15 (whistle* or blow*)	12/2006-	4/28/2009; 6/16/2009
Antoncic w/10 play* not w/3 (commercial or weak or ridicul* or impossib*)	12/2006-	4/28/2009; 6/16/2009
Antoncic w/10 play* w/3 ball	12/2006-	6/16/2009
(Suncal or Coeur or Prologis or Diversity or Gospel or Imperial or Alcoa or Ford or FMC or DT or Altria or GECC or "General Electric Capital" or Deutsche) w/10 (risk* or expos* or commit*)	12/2006-	4/28/2009; 6/16/2009
CSE w/10 ((tier 1 or one) or capital ratio and (increas* or high* or rais*))	12/2006-	4/28/2009
Liquid* w/10 thirty (B or billion or bn) or 30 (B or billion or bn)	9/2008-	4/28/2009
repurchase requests w/20 (*BNC* or aur*)	12/2006 -	4/28/2009
BNC w/3 Al*	12/2006 -	4/28/2009;

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
		6/16/2009
Beltran w/3 Al*	12/2006 -	4/28/2009; 6/16/2009
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exce*)	12/2006-9-15-08	6/16/2009
goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-9-15-08	6/16/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-9-15-08	6/16/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-9-15-08	6/16/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-9-15-08	6/16/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-9-15-08	6/16/2009
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
"Project Normandy" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
"Project Palm" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
"Project Antelope" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
Lloyds w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
Endemol w/20 (breach or violat* or limit or risk or	12/2006-9-15-08	6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)		
Debitel w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
Houghton w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
"Education Media" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	12/2006-9-15-08	6/16/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/16/2009
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/16/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/16/2009

Search 10

Custodians:

Ji Yeong Chu
Sterling Fielding

Search Terms (same Terms as Search #1)	Time Period	Date of Request
(fund* or cash) w/10 (transfer* or mov* or sweep*)	8/1/08-9/22/08	4/28/2009
(large or big* or signific*) w/10 (collateral w/10 pledg* or mov*)	2/01/08-9/22/08	4/28/2009
(securit* or asset*) w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	4/28/2009
(repo* or repurchase*) w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	4/28/2009
solven w/20 (transfer* or mov* or pledg*)	3/31/08 -9/22/08	4/28/2009

Search Terms (same Terms as Search #1)	Time Period	Date of Request
(*adequate* or *suffici* or concern* or enough or short) w/10 liquid*	3/31/08 -9/22/08	4/28/2009
valu w/10 (*model* or mark* or book) w/20 (wrong or update or *correct* or hit or P&L or haircut)	3/31/08 -9/22/08	4/28/2009
valu* w/10 (transfer* or mov* or pledg*)	8/1/08-9/22/08	4/28/2009
valu* w/10 (securit* or asset* or collateral)	8/1/08-9/22/08	4/28/2009
(transfer* or mov* or pledg*) w/10 credit*	8/1/08-9/22/08	4/28/2009
manual w/5 over*	2/01/08-9/22/08	4/28/2009
(On-top or on w/2 top or topside or top-side or top w/2 side) w/10 entr*	2/01/08-9/22/08	4/28/2009
(inter*) w/10 (transfer or pledg* or sweep*)	3/31/08 -9/22/08	4/28/2009
(exec* w/5 comp*) w/20 (agree* or contract*)	12/1/07-9/22/08	4/28/2009
(*LBI* or *LBHI*) w/10 (financi* w/5 state*)	12/1/07-9/22/08	4/28/2009
(*LBI* or *LBHI*) w/25 (*SEC* or *COSO* or *COCO*)	12/1/07-9/22/08	4/28/2009
(*LBI* or *LBHI*) w/25 (*intercompany* or *inter-comp* w/5 *transfer*)	3/31/08 -9/22/08	4/28/2009
LBCC w/20 *transfer*	8/1/08-9/22/08	4/28/2009
JPM or JPMorgan or Chase	7/1/08 - 9/22/08	4/28/2009
collateral*	7/1/08 - 9/22/08	4/28/2009
guarant*	7/1/08 - 9/22/08	4/28/2009
clearing or clearance	7/1/08 - 9/22/08	4/28/2009
haircut or hair cut or hair-cut	7/1/08 - 9/22/08	4/28/2009
security w/3 agreement	7/1/08 - 9/22/08	4/28/2009
fail* or bankrupt*	7/1/08 - 9/22/08	4/28/2009
lien	7/1/08 - 9/22/08	4/28/2009
amend* w/5 (agreement or contract)	7/1/08 - 9/22/08	4/28/2009
negotiate*	7/1/08 - 9/22/08	4/28/2009
intra-day or intraday	7/1/08 - 9/22/08	4/28/2009
Bank of New York or BNY or BONY	7/1/08 - 9/22/08	4/28/2009
BOA or Bank of America or BofA	7/1/08 - 9/22/08	4/28/2009
HSBC	7/1/08 - 9/22/08	4/28/2009
Citi	6/1/08-9/22/08	4/28/2009
fed or federal reserve or FRB	8/15/08-9/22/08	4/28/2009
goodman* w/20 (alt-B or *altB* or "alt b")	12/2006-	6/16/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/16/2009

Search Terms (same Terms as Search #1)	Time Period	Date of Request
hedg* w/25 (alt-B or *altB* or "alt b")	12/2006-	6/16/2009
hedg* w/25 (alt-B or *altB* or "alt b")	12/2006-	6/16/2009
Disclos* w/10 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub*)	12/2006 -	6/16/2009
Expos* w/10 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub*)	12/2006 -	6/16/2009
("altA" or "Alt-A") and ("AltB' or "Alt-B") and (subprime or sub*)	12/2006 -	6/16/2009

Search 11

Custodians:

Anthony Barsanti
Lisa Beeson
Clement Bernard
Shaun Butler
David Lazarus
David O'Reilly
Mark Walsh

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	5/12/2009; 6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *bd*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *exec*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006-	6/16/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20	12/2006-	6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
reg		
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006-	5/12/2009
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006-	5/12/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006-	5/12/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006-	5/12/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006-	5/12/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	5/12/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	5/12/2009
((risk* or expos*) w/20 (warehous* or securit*))	12/2006-	5/12/2009; 6/16/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	5/12/2009
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	5/12/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty)	3/2008 -	5/12/2009; 6/16/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 counterparty))	3/2008 -	6/16/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 CCE))	3/2008 -	6/16/2009
antoncic* w/20 (risk* or expos*)	12/2006-	5/12/2009
antoncic w/20 (exec* w/5 *comm*)	12/2006-	5/12/2009
antoncic* w/20 (hedg*)	12/2006-	5/12/2009
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006-	5/12/2009
antoncic* w/25 *chunky*	12/2006-	5/12/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008-	5/12/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008-	5/12/2009; 6/16/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006-	5/12/2009
(o'meara* or *omeara* or *kirk* or *goldfarb* or *nagioff*) w/20 (*risk* or expos*)	12/2006-	5/12/2009
audit* w/20 *valu*	12/2006-	5/12/2009
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006-	5/12/2009
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	5/12/2009
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/15 *model*	12/2006-	5/12/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	5/12/2009; 6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	6/16/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	6/16/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006-	5/12/2009
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006-	5/12/2009; 6/16/2009
(aur* or *BNC*) w/20 mort*	12/2006-	5/12/2009
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	5/12/2009
Aurora* w/20 (*Mortgage Maker* or *Expanded Options*)	12/2006-	5/12/2009
Aurora w/20 (*Choice Advantage* or *Express Option*)	12/2006-	5/12/2009
Trimont w/20 valu*	12/2006-	5/12/2009
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006-	5/12/2009
Gollin w/20 *Aurora*	12/2006-	5/12/2009
((*risk* or *expos*) w/20 (BNC or Aurora or	12/2006-	5/12/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
warehous* or securitiz*)		
Aurora w/50 dashboard	12/2006-	5/12/2009; 6/16/2009
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	5/12/2009
goodman* w/20 (“alt-A” or *altA* or *subprime*)	12/2006-	5/12/2009; 6/16/2009
((mortgage or mbs or *risk* or expos* or subprime) w/20 concentrat*	12/2006-	5/12/2009
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006-	5/12/2009; 6/16/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	5/12/2009
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	5/12/2009
(*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/5 CDS*	12/2006-	5/12/2009
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006-	5/12/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008-	5/12/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	5/12/2009
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	5/12/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	5/12/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub*)	3/2008 -	5/12/2009; 6/16/2009
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	5/12/2009; 6/16/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	5/12/2009
(mark* or mark*to*market or MTM* or *valu*) w/10	3/2008-	5/12/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(arch* or *suncal* or arl* or austin*)		
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	5/12/2009
((*risk* or expos*) w/5 synd*)	12/2006 -	5/12/2009; 6/16/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	5/12/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	5/12/2009
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	5/12/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	5/12/2009
((*risk* or expos*) w/10 CMBS)	12/2006 -	5/12/2009; 6/16/2009
antoncic* w/20 *arch*	12/2006 -	5/12/2009
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or "real estate")	12/2006 -	5/12/2009
(reduce* or (write* w/2 down or off)) w/5 (real or CRE or expos*)	12/2006 -	5/12/2009
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	5/12/2009
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	5/12/2009; 6/16/2009
((risk* or expos*) w/10 LBO*)	12/2006 -	5/12/2009; 6/16/2009
leverage* w/2 buy* w/2 out	12/2006 -	5/12/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	5/12/2009
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or "covenant light")	12/2006 -	5/12/2009
((*capital* or *liquid*) w/15 model) w/25 stress* (o'meara or omeara) w/25 hedg*	12/2006 -	5/12/2009
goodman w/25 hedg*	12/2006 -	5/12/2009
hedg* w/20 (*effective* or correlat*)	12/2006 -	5/12/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	5/12/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	5/12/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
capital w/5 adequacy	12/2007 -	5/12/2009
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	5/12/2009
(*capital* or *liquid*) w/15 model*	12/2007 -	5/12/2009
liquid w/20 (*warehous* or securit*)	12/2007 -	5/12/2009
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	5/12/2009
audit* w/20 (*capital* or *liquid*)	12/2007 -	5/12/2009
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	5/12/2009
audit* w/20 (*repo* or *finan*)	12/2007 -	5/12/2009
under*capital*	12/2007 -	5/12/2009
under w/2 capital*	12/2007 -	6/30/2009
Undercapitalized	12/2007 -	5/12/2009
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	5/12/2009
exec w/10 *comp*	12/2006 -	5/12/2009
(*bonus* or numbers or incentive*) /10 (pool* or award* or book*)	1/2007 -	5/12/2009; 6/16/2009
recap	3/2008 -	5/12/2009
paulson	3/2008 -	5/12/2009
KDB or Korea* or Korea Development Bank	4/2008 -	5/12/2009
Euoo Sung Min	4/2008 -	5/12/2009
"EM" w/5 (invest* or equity* or Korea)	4/2008 -	5/12/2009; 6/16/2009
SpinCo or "spin-off" or spinoff or (*spin* w/ 5 *co*)	3/2008 -	5/12/2009; 6/16/2009
blackstone or *black* w/5 *stone*	3/2008 -	5/12/2009
ballyrock or *bally* w/5 *rock*	3/2008 -	5/12/2009
blackrock or *black* w/5 *rock*	3/2008 -	5/12/2009
citi w/20 *collat*	3/2008 -	5/12/2009
(*neuberger* or *nb* or *berman*) w/20 (*sell* or *sale* or *contract* or *agreement*)	3/2008 -	5/12/2009
(*neuberger* or *nb* or *berman*) w/20 (*neg* or *deal*)	3/2008 -	5/12/2009
(BOA or "bank of america" or "B of A" or *BofA) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	5/12/2009; 6/16/2009
(BOA or "bank of america" or "B of A" or "BofA")	5/2008 -	5/12/2009;

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
w/20 (*neg* or *deal*)		6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	5/12/2009; 6/16/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*neg* or *deal*)	5/2008 -	5/12/2009; 6/16/2009
Nomura w/20 (*sell* or *sale* or *contract* or *agree* or *deal* or *neg*)	5/2008 -	5/12/2009
(*JPM* or *JP Morgan* or Chase) and (collat* w/10 *demand*)	8/2008 -	5/12/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	5/12/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	5/12/2009
(Commercial mezzanine debt") or "mez debt" w/10 (MTM or mark*to*market)	12/2006 -	5/12/2009; 6/16/2009
(SSR or SS or "super senior") w/10 (concern or caution or aggres*)	12/2006 -	5/12/2009; 6/16/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	5/12/2009
(mark or mark*to*market or mtm or *valu*) w/20 (asset* or model* or method*) w/20 ("write down" or flaw* or aggres*)	12/2006 -	5/12/2009; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	5/12/2009
((mark or mark*to*market or mtm or *valu*) w/10 *comp*) w/10 fixed* w/5 *income	3/2008 -	5/12/2009; 6/16/2009
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	5/12/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	5/12/2009
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008-	5/12/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008-	5/12/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*) and	3/2008-	5/12/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(mark or mark*to * market or mtm)		
(ernst* or "EY" or "E&Y" or "E and Y") w/15 (mark or mark*to*market or mtm or *valu*)	3/2008-	5/12/2009; 6/16/2009
(risk w/3 appetite) w/10 (breach or violat* or exce* or overage)	12/2006-	5/12/2009; 6/16/2009
(risk w/3 appetite) w/10 over w/3 limit	12/2006-	6/16/2009
limit w/5 (breach or violat* or exce* or overage or (over w/3 limit))	12/2006-	5/12/2009; 6/16/2009
(limit w/5 (use* or usage)) w/10 (breach or violat* or exce* or overage)	12/2006-	5/12/2009; 6/16/2009
((risk w/3 appetite) w/10 (increas* or rais* or higher or change or modify or revis*))	12/2006-	5/12/2009; 6/16/2009
countercyclical w/5 (growth or strategy)	12/2006-	5/12/2009
Antoncic w/10 (fire* or replace* or move* or shift* or sack* or rid* or demot*)	12/2006-	5/12/2009; 6/16/2009
Antoncic w/15 (whistle* or blow*)	12/2006-	5/12/2009; 6/16/2009
Antoncic w/10 play* not w/3 (commercial or weak or ridicul* or impossib*)	12/2006-	5/12/2009; 6/16/2009
Antoncic w/10 play* w/3 ball	12/2006-	6/16/2009
(Suncal or Coeur or Prologis or Diversity or Gospel or Imperial or Alcoa or Ford or FMC or DT or Altria or GECC or "General Electric Capital" or Deutsche) w/10 (risk* or expos* or commit*)	12/2006-	5/12/2009; 6/16/2009
CSE w/10 ((tier 1 or one) or capital ratio and (increas* or high* or rais*))	12/2006-	5/12/2009
Liquid* w/10 thirty (B or billion or bn) or 30 (B or billion or bn)	9/2008-	5/12/2009
repurchase requests w/20 (*BNC* or aur*)	12/2006 -	5/12/2009
BNC w/3 Al*	12/2006-	5/12/2009; 6/16/2009
Beltran w/3 Al*	12/2006 -	5/12/2009; 6/16/2009
goodman* w/20 (alt-B or *altB* or "alt b")	12/2006-	6/16/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B*	12/2006-	6/16/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
or *altB*)		
hedg* w/25 (alt-B or *altB* or "alt b")	12/2006-	6/16/2009
hedg* w/25 (alt-B or *altB* or "alt b")	12/2006-	6/16/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/16/2009
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/16/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid) or can*)	1/2008 -5/2008	6/16/2009
Disclos* w/10 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub*)	12/2006 -	6/16/2009
Expos* w/10 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub*)	12/2006 -	6/16/2009
("altA" or "Alt-A") and ("AltB' or "Alt-B") and (subprime or sub*)	12/2006 -	6/16/2009

Search 12

To include email sent/received by the following two email addresses:

Search Terms	Time Period	Date of Request
LBECMember@exeulon.lehman.com	12/06 - 9/15/08	6/09/2009
LBECAssistants@exeulon.lehman.com	12/06 - 9/15/08	6/09/2009

The numbers in parenthesis after custodian names is the number of the prior search, if any, for which that custodian's e-mail was pulled (or requested to be pulled) from Iron Mountain.

Search 13:

Custodians:

Ken Umezaki (4)

Search Terms	Time Period	Date of Request
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exceed*)	12/2006-12/31/08	6/18/2009
("EAF" or "equity adequacy framework") w/20 (deficit or short* or underage or reduc* or low*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("trading loss*" or counterpart* loss* or "liquidation loss*")	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "liquidation loss*" w/10 asset w/10 (mark or MTM or haircut*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/10 alloca* w/10 mortgage* or "real estate" or "commercial" or "HG" or "HY"	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "FID" or "fixed income" w/10 "charge"	12/2006-	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	12/2006-	6/18/2009
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	12/2006-	6/18/2009
"Project Normandy" w/20 (breach or violat* or limit or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)		
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Palm" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Antelope" w/20 (breach or viol at* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
Goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006-	6/18/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or minimum or maximum) w/20 (tight* or new or adjust* or revised or change*)	12/2006-	6/18/2009
(Aurora or ALS or BNC) w/20 ("negative amortization" or "negatively amortized" or "Hybrid ARM" or "hybrid adjustable rate mortgage")	12/2006-	6/18/2009
(Aurora or BNC) w/20 (shutdown or cease* or discontin*)	12/2006-	6/18/2009
("new products committee" or “new product committee”) w/20 (mortgage or Aurora or BNC)	12/2006-	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or madelyn or	5/2007 - 2/2008	6/18/2009

Search Terms	Time Period	Date of Request
"MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)		
((Roger or Nagioff) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or sack* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and (subprime or sub*)	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (break* w/5 fee)	12/2006 -	6/18/2009
“Project Easy Living” or “EZ Living”	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (complete* or close* or consum*)	12/2006 -	6/18/2009
(“Energy Future” or TXU or “First Data” or FD “Goldman Sachs” or GS or “Education Media” or EMPG or Applebees or “Home Depot” or HD or Endemol or GSCP or “Advent International” or “Lloyds” or TSB or “Local Insight” or “LIM” or Debital or CDW) w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or “bod” or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
(rais* or increase* or grow* or us*) w/5 (“risk appetite” or RA)	3/2006-9/2007	6/18/2009
(“risk appetite” or RA or VaR) w/7 (breach* or over*	3/2006-9/2007	6/18/2009

Search Terms	Time Period	Date of Request
or compare*) w/5 limit*		
Limit w/5 (grow* or rais* or increase*)	3/2006-9/2007	6/18/2009
(off-site or offsite) w/5 (RA or "risk appetite")	3/2006-9/2007	6/18/2009
Strateg* w/7 (grow* or increase* or rais*)	3/2006-9/2007	6/18/2009
(BOD or *bd* or Board or Directors or BRD) w/20 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub* or "risk appetite" or RA or VaR or "liquidity pool")	12/2006-	6/18/2009
(Audit or Finance or Nominating or Compensation) w/5 committee w/10 (presen* or report* or material* or disclose* or update* or inform* or fil*)	12/2006-	6/18/2009
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
“brd” or “bd” or mark* or MTM)		
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
"Ritter Ranch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or Madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
divers* w/2 benefit	12/2006-	6/18/2009
(Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or “7th Avenue” or Thalia or Sasco or “Cayman Partners” or “Delta Topco” or “HD Supply” or Fenway) w/20 (collateral or *liquid* or JPM or *morgan)	12/2006-	6/18/2009
(10-K or 10K or 10-Q or 10Q) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009

Search 14:

Custodians:

Gelband (5)

Search Terms	Time Period	Date of Request
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exceed*)	12/2006-12/31/08	6/18/2009
("EAF" or "equity adequacy framework") w/20 (deficit or short* or underage or reduc* or low*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("trading loss*" or counterpart* loss* or "liquidation loss*")	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "liquidation loss*" w/10 asset w/10 (mark or MTM or haircut*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/10 alloca* w/10 mortgage* or "real estate" or "commercial" or "HG" or "HY"	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "FID" or "fixed income" w/10 "charge"	12/2006-	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Normandy" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Palm" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Antelope" w/20 (breach or viol at* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
Goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006-	6/18/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or minimum or maximum) w/20 (tight* or new or adjust* or revised or change*)	12/2006-	6/18/2009
(Aurora or ALS or BNC) w/20 ("negative amortization" or "negatively amortized" or "Hybrid ARM" or "hybrid adjustable rate mortgage")	12/2006-	6/18/2009
(Aurora or BNC) w/20 (shutdown or cease* or discontin*)	12/2006-	6/18/2009
("new products committee" or “new product committee”) w/20 (mortgage or Aurora or BNC)	12/2006-	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID))	1/2007-7/2007	6/18/2009

Search Terms	Time Period	Date of Request
w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)		
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or sack* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and (subprime or sub*)	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (break* w/5 fee)	12/2006 -	6/18/2009
“Project Easy Living” or “EZ Living”	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (complete* or close* or consum*)	12/2006 -	6/18/2009
(“Energy Future” or TXU or “First Data” or FD “Goldman Sachs” or GS or “Education Media” or EMPG or Applebees or “Home Depot” or HD or Endemol or GSCP or “Advent International” or “Lloyds” or TSB or “Local Insight” or “LIM” or Debital or CDW) w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or “bod” or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
"Liquidity Crunch"		
(rais* or increase* or grow* or us*) w/5 (“risk appetite” or RA)	3/2006-9/2007	6/18/2009
(“risk appetite” or RA or VaR) w/7 (breach* or over* or compare*) w/5 limit*	3/2006-9/2007	6/18/2009
Limit w/5 (grow* or rais* or increase*)	3/2006-9/2007	6/18/2009
(off-site or offsite) w/5 (RA or “risk appetite”)	3/2006-9/2007	6/18/2009
Strateg* w/7 (grow* or increase* or rais*)	3/2006-9/2007	6/18/2009
(BOD or *bd* or Board or Directors or BRD) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009
(Audit or Finance or Nominating or Compensation) w/5 committee w/10 (presen* or report* or material* or disclose* or update* or inform* or fil*)	12/2006-	6/18/2009
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or	12/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)		
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or	12/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
“brd” or “bd” or mark* or MTM)		
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Ritter Ranch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-9/30/08	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or Madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
divers* w/2 benefit	12/2006-	6/18/2009
(Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or “7th Avenue” or Thalia or Sasco or “Cayman Partners” or “Delta Topco” or “HD Supply” or Fenway) w/20 (collateral or *liquid* or JPM or *morgan)	12/2006-	6/18/2009
(10-K or 10K or 10-Q or 10Q) w/20 (“altA” or “Alt-A”	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)		

Search 15:

Custodians:

Goodman (4)

Search Terms	Time Period	Date of Request
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exceed*)	12/2006-12/31/08	6/18/2009
("EAF" or “equity adequacy framework”) w/20 (deficit or short* or underage or reduc* or low*)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("trading loss*" or counterpart* loss* or "liquidation loss*")	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 "liquidation loss*" w/10 asset w/10 (mark or MTM or haircut*)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/10 alloca* w/10 mortgage* or "real estate" or "commercial" or "HG" or "HY"	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 "FID" or "fixed income" w/10 "charge"	12/2006-	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
"Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"		
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Normandy" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Palm" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Antelope" w/20 (breach or viol at* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
(“Energy Future” or TXU or “First Data” or FD “Goldman Sachs” or GS or “Education Media” or EMPG or Applebees or “Home Depot” or HD or Endemol or GSCP or “Advent International” or “Lloyds” or TSB or “Local Insight” or “LIM” or Debital or CDW) w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or “bod” or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006-	6/18/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or minimum or maximum) w/20 (tight* or new or adjust* or revised or change*)	12/2006-	6/18/2009
(Aurora or ALS or BNC) w/20 ("negative amortization" or "negatively amortized" or "Hybrid ARM" or "hybrid adjustable rate mortgage")	12/2006-	6/18/2009
(Aurora or BNC) w/20 (shutdown or cease* or discontin*)	12/2006-	6/18/2009
("new products committee" or “new product committee”) w/20 (mortgage or Aurora or BNC)	12/2006-	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or sack* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and (subprime or sub*)	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (break* w/5 fee)	12/2006 -	6/18/2009
“Project Easy Living” or “EZ Living”	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (complete* or close* or consum*)	12/2006 -	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default"	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"		
(rais* or increase* or grow* or us*) w/5 (“risk appetite” or RA)	3/2006-9/2007	6/18/2009
(“risk appetite” or RA or VaR) w/7 (breach* or over* or compare*) w/5 limit*	3/2006-9/2007	6/18/2009
Limit w/5 (grow* or rais* or increase*)	3/2006-9/2007	6/18/2009
(off-site or offsite) w/5 (RA or “risk appetite”)	3/2006-9/2007	6/18/2009
Strateg* w/7 (grow* or increase* or rais*)	3/2006-9/2007	6/18/2009
(BOD or *bd* or Board or Directors or BRD) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009
(Audit or Finance or Nominating or Compensation) w/5 committee w/10 (presen* or report* or material* or disclose* or update* or inform* or fil*)	12/2006-	6/18/2009
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment	10/1/2006-	6/18/2009

Search Terms	Time Period	Date of Request
or valu* or board or "bod" or directors or “brd” or “bd”)	9/30/08	
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	10/1/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
“brd” or “bd” or mark* or MTM)		
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Ritter Ranch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or Madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
divers* w/2 benefit	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
(Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or "7th Avenue" or Thalia or Sasco or "Cayman Partners" or "Delta Topco" or "HD Supply" or Fenway) w/20 (collateral or *liquid* or JPM or *morgan)	12/2006-	6/18/2009
(10-K or 10K or 10-Q or 10Q) w/20 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub* or "risk appetite" or RA or VaR or "liquidity pool")	12/2006-	6/18/2009
NYSE w/10 (exam* or audit* or review*)	1/1/2006-12/31/07	6/18/2009

Search 16:

Custodians:

O'Meara (3)

Search Terms	Time Period	Date of Request
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exceed*)	12/2006-12/31/08	6/18/2009
("EAF" or "equity adequacy framework") w/20 (deficit or short* or underage or reduc* or low*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("trading loss*" or counterpart* loss* or "liquidation loss*")	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "liquidation loss*" w/10 asset w/10 (mark or MTM or haircut*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/10 alloca* w/10 mortgage* or "real estate" or "commercial" or "HG" or "HY"	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "FID"	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
or "fixed income" w/10 "charge"		
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Normandy" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Palm" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Antelope" w/20 (breach or viol at* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
Lloyds w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
(“Energy Future” or TXU or “First Data” or FD “Goldman Sachs” or GS or “Education Media” or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
EMPG or Applebees or “Home Depot” or HD or Endemol or GSCP or “Advent International” or “Lloyds” or TSB or “Local Insight” or “LIM” or Debital or CDW) w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or “bod” or directors or “brd” or “bd” or mark* or MTM)		
Goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006-	6/18/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or minimum or maximum) w/20 (tight* or new or adjust* or revised or change*)	12/2006-	6/18/2009
(Aurora or ALS or BNC) w/20 ("negative amortization" or "negatively amortized" or "Hybrid ARM" or "hybrid adjustable rate mortgage")	12/2006-	6/18/2009
(Aurora or BNC) w/20 (shutdown or cease* or discontin*)	12/2006-	6/18/2009
("new products committee" or “new product committee”) w/20 (mortgage or Aurora or BNC)	12/2006-	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or sack* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B”	12/2006 -	6/18/2009

Search Terms	Time Period	Date of Request
or subprime or prime or sub*)		
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and (subprime or sub*)	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (break* w/5 fee)	12/2006 -	6/18/2009
“Project Easy Living” or “EZ Living”	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (complete* or close* or consum*)	12/2006 -	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
(rais* or increase* or grow* or us*) w/5 (“risk appetite” or RA)	3/2006-9/2007	6/18/2009
(“risk appetite” or RA or VaR) w/7 (breach* or over* or compare*) w/5 limit*	3/2006-9/2007	6/18/2009
Limit w/5 (grow* or rais* or increase*)	3/2006-9/2007	6/18/2009
(off-site or offsite) w/5 (RA or “risk appetite”)	3/2006-9/2007	6/18/2009
Strateg* w/7 (grow* or increase* or rais*)	3/2006-9/2007	6/18/2009
(BOD or *bd* or Board or Directors or BRD) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009
(Audit or Finance or Nominating or Compensation) w/5 committee w/10 (presen* or report* or material* or disclose* or update* or inform* or fil*)	12/2006-	6/18/2009
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
or “brd” or “bd” or mark* or MTM)		
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	10/1/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Ritter Ranch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID))	1/2007-7/2007	6/18/2009

Search Terms	Time Period	Date of Request
w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))		
(CRO or "chief risk officer" or antoncic or Madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
divers* w/2 benefit	12/2006-	6/18/2009
(Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or "7th Avenue" or Thalia or Sasco or "Cayman Partners" or "Delta Topco" or "HD Supply" or Fenway) w/20 (collateral or *liquid* or JPM or *morgan)	12/2006-	6/18/2009
(10-K or 10K or 10-Q or 10Q) w/20 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub* or "risk appetite" or RA or VaR or "liquidity pool")	12/2006-	6/18/2009
NYSE w/10 (exam* or audit* or review*)	1/1/2006-12/31/07	6/18/2009
"e and y"	12/2006-	6/18/2009
e&y	12/2006-	6/18/2009
ernst*	12/2006-	6/18/2009
@ey.com	12/2006-	6/18/2009
@uk.ey.com	12/2006-	6/18/2009

Search 17:

Custodians:

[Note that the e-mail for all custodians in Search 16 was already pulled for these date ranges in prior searches.]

Kaushik Amin (4)
Madelyn Antoncic (3)
Robert Azerad (7)

Steve Berkenfeld (5)
Eric Felder (5)
Richard Fuld (5)
Eric Hibbert (5)
Jeremy Isaacs (5)
Demitrios Kritikos (3)
Ian Lowitt (1)
Bert McDade (3)
Hugh McGee (4)
Rich McKinney (5)
Matt Miller (5)
Roger Nagioff (3)
Tom Russo (5)
Mark Shafir (2)
David Sherr (4)
Paul Shotton (4)

Search Terms	Time Period	Date of Request
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exceed*)	12/2006-12/31/08	6/18/2009
("EAF" or "equity adequacy framework") w/20 (deficit or short* or underage or reduc* or low*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 ("trading loss*" or counterpart* loss* or "liquidation loss*")	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "liquidation loss*" w/10 asset w/10 (mark or MTM or haircut*)	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/10 alloca* w/10 mortgage* or "real estate" or "commercial" or "HG" or "HY"	12/2006-	6/18/2009
("EAF" or "equity adequacy framework") w/20 "FID" or "fixed income" w/10 "charge"	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Normandy" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Palm" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Antelope" w/20 (breach or viol at* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
(“Energy Future” or TXU or “First Data” or FD “Goldman Sachs” or GS or “Education Media” or EMPG or Applebees or “Home Depot” or HD or Endemol or GSCP or “Advent International” or “Lloyds” or TSB or “Local Insight” or “LIM” or Debital or CDW) w/20 (breach or violat* or limit or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
risk or exposure or commitment or valu* or board or “bod” or directors or “brd” or “bd” or mark* or MTM)		
goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006-	6/18/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or minimum or maximum) w/20 (tight* or new or adjust* or revised or change*)	12/2006-	6/18/2009
(Aurora or ALS or BNC) w/20 ("negative amortization" or "negatively amortized" or "Hybrid ARM" or "hybrid adjustable rate mortgage")	12/2006-	6/18/2009
(Aurora or BNC) w/20 (shutdown or cease* or discontin*)	12/2006-	6/18/2009
("new products committee" or “new product committee”) w/20 (mortgage or Aurora or BNC)	12/2006-	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or sack* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and	12/2006 -	6/18/2009

Search Terms	Time Period	Date of Request
(subprime or sub*)		
(Arch* or ASN or ASOT) w/10 (break* w/5 fee)	12/2006 -	6/18/2009
“Project Easy Living” or “EZ Living”	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (complete* or close* or consum*)	12/2006 -	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
(rais* or increase* or grow* or us*) w/5 (“risk appetite” or RA)	3/2006-9/2007	6/18/2009
(“risk appetite” or RA or VaR) w/7 (breach* or over* or compare*) w/5 limit*	3/2006-9/2007	6/18/2009
Limit w/5 (grow* or rais* or increase*)	3/2006-9/2007	6/18/2009
(off-site or offsite) w/5 (RA or “risk appetite”)	3/2006-9/2007	6/18/2009
Strateg* w/7 (grow* or increase* or rais*)	3/2006-9/2007	6/18/2009
(BOD or *bd* or Board or Directors or BRD) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009
(Audit or Finance or Nominating or Compensation) w/5 committee w/10 (presen* or report* or material* or disclose* or update* or inform* or fil*)	12/2006-	6/18/2009
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or	10/1/2006-	6/18/2009

Search Terms	Time Period	Date of Request
commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	9/30/08	
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Ritter Ranch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or Madelyn or	5/2007 - 2/2008	6/18/2009

Search Terms	Time Period	Date of Request
"MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)		
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
divers* w/2 benefit	12/2006-	6/18/2009
(Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or "7th Avenue" or Thalia or Sasco or "Cayman Partners" or "Delta Topco" or "HD Supply" or Fenway) w/20 (collateral or *liquid* or JPM or *morgan)	12/2006-	6/18/2009
(10-K or 10K or 10-Q or 10Q) w/20 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub* or "risk appetite" or RA or VaR or "liquidity pool")	12/2006-	6/18/2009

Search 18:
[Note: These search terms are identical to search 16. However, the e-mail from these custodians has not yet been pulled. A&M is currently pulling for searches 8-11. Thus, once searches 8-11 are completed, these can be run without going back to Iron Mountain. This search was separated from search 16 to allow search 16 to proceed immediately.]

Custodians:

Clement Bernard (11)
Erin Callan (9)
Ken Cohen (9)
David Goldfarb (9)
Joe Gregory (9)
Steve Hash (9)
Paul Hughson (9)
Alex Kirk (9)
Andrew Morton (9)
Mark Walsh (11)
Larry Wieseneck (9)

Search Terms	Time Period	Date of Request
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exceed*)	12/2006-12/31/08	6/18/2009
("EAF" or “equity adequacy framework”) w/20 (deficit or short* or underage or reduc* or low*)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("trading loss*" or counterpart* loss* or "liquidation loss*")	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 "liquidation loss*" w/10 asset w/10 (mark or MTM or haircut*)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/10 alloca* w/10 mortgage* or "real estate" or "commercial" or "HG" or "HY"	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 "FID" or "fixed income" w/10 "charge"	12/2006-	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Normandy" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
"bod" or directors or “brd” or “bd” or mark* or MTM)		
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Palm" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Antelope" w/20 (breach or viol at* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
(“Energy Future” or TXU or “First Data” or FD “Goldman Sachs” or GS or “Education Media” or EMPG or Applebees or “Home Depot” or HD or Endemol or GSCP or “Advent International” or “Lloyds” or TSB or “Local Insight” or “LIM” or Debital or CDW) w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or “bod” or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006-	6/18/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or minimum or maximum) w/20 (tight* or new or adjust* or revised or change*)	12/2006-	6/18/2009
(Aurora or ALS or BNC) w/20 ("negative amortization" or "negatively amortized" or "Hybrid ARM" or "hybrid adjustable rate mortgage")	12/2006-	6/18/2009
(Aurora or BNC) w/20 (shutdown or cease* or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
discontin*)		
("new products committee" or “new product committee”) w/20 (mortgage or Aurora or BNC)	12/2006-	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or sack* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and (subprime or sub*)	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (break* w/5 fee)	12/2006 -	6/18/2009
“Project Easy Living” or “EZ Living”	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (complete* or close* or consum*)	12/2006 -	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
(rais* or increase* or grow* or us*) w/5 (“risk appetite” or RA)	3/2006-9/2007	6/18/2009
(“risk appetite” or RA or VaR) w/7 (breach* or over* or compare*) w/5 limit*	3/2006-9/2007	6/18/2009

Search Terms	Time Period	Date of Request
Limit w/5 (grow* or rais* or increase*)	3/2006-9/2007	6/18/2009
(off-site or offsite) w/5 (RA or “risk appetite”)	3/2006-9/2007	6/18/2009
Strateg* w/7 (grow* or increase* or rais*)	3/2006-9/2007	6/18/2009
(BOD or *bd* or Board or Directors or BRD) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009
(Audit or Finance or Nominating or Compensation) w/5 committee w/10 (presen* or report* or material* or disclose* or update* or inform* or fil*)	12/2006-	6/18/2009
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Ritter Ranch" w/20 (limit or risk or exposure or	10/1/2006-	6/18/2009

Search Terms	Time Period	Date of Request
commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	9/30/08	
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or Madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
divers* w/2 benefit	12/2006-	6/18/2009
(Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or “7th Avenue” or Thalia or Sasco or “Cayman Partners” or “Delta Topco” or “HD Supply” or Fenway) w/20 (collateral or *liquid* or JPM or *morgan)	12/2006-	6/18/2009
(10-K or 10K or 10-Q or 10Q) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009

Search 19:

Custodians:

Robert Azerad (7)

Search Terms	Time Period	Date of Request
((“risk appetite” or VaR or RA) w/20 (calculat* or analyz* or analys* or estimat* or comput* or evaluat* or assess*))	12/2006-	6/18/2009

Search 20:

Custodians:

Paul Shotton (4)
Madelyn Antoncic (3)
Mark Weber
Paul Zakian
Nachi Das
Fong Liu

Search Terms	Time Period	Date of Request
NYSE w/10 (exam* or audit* or review*)	1/1/2006-12/31/07	6/18/2009

Search 21:

Custodians:

Anthony Barsanti
James Blankmore
Brett Bossung
Jonathon Cohen
Emily Davis-Knight
Mark Gabbay
Lynn Gray
Robert Hedlund
Mark Newman

John Niebuhr
Mike Odrich
Coburn Packard
Thomas Pearson

Search Terms	Time Period	Date of Request
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or	10/1/2006-	6/18/2009

Search Terms	Time Period	Date of Request
commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	9/30/08	
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Ritter Ranch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
“brd” or “bd” or mark* or MTM)		
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009

Search 22:

Custodions:
Richard Gladwin
Tom Humphrey
Satu Parikh
Jerry Rizzeri
Chuck Watson

Search Terms	Time Period	Date of Request
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or Madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009

Search 23:

Custodians:

Beth Rudofker (4)
Erin Callan (9)
Ian Lowitt (1)
Dave Goldfarb (9)
Martin Kelly (2)
Laura Vecchio (4)

Search Terms	Time Period	Date of Request
"e and y"	12/2006-	6/18/2009
e&y	12/2006-	6/18/2009
ernst*	12/2006-	6/18/2009
@ey.com	12/2006-	6/18/2009
@uk.ey.com	12/2006-	6/18/2009

Search 24:

Custodians:

Martin Kelly (2)
Anthony Stucchio
Spencer Kagan
Lynn Gray
Al Picallo

Search Terms	Time Period	Date of Request
("Real Estate" or "High Yield" or "Leveraged Loan" or "HY") w/15 ("Risk Appetite" or "RA" or (rais* w/5 limit*) or breach* or "deal pipeline" or "exposure limit" or "deal level balance sheet" or board or directors of "BOD" or "brd" or "bd" or mark* or MTM)	5/2007 – 9/2008	6/18/2009
(Archstone or "Easy Living") w/2 (Barclays or Bank Of America))	5/2007 – 9/2008	6/18/2009
Archstone w/5 (2008 w/2 update)	5/2007 – 9/2008	6/18/2009
Archstone w/5 (2007 w/2 update)	5/2007 – 9/2008	6/18/2009
(Tishman or Speyer or "Multifamily Fund") AND	5/2007 – 9/2008	6/18/2009

Search Terms	Time Period	Date of Request
("Confidential Information Memorandum" or "CIM")		
(Archstone or "Easy Living") w/2 (Syndication /3 Status)	5/2007 – 9/2008	6/18/2009
(("Real Estate Deal" OR "Level Balance Sheet") AND (Archstone or "Energy Future" or TXU or "First Data" or FD "Goldman Sachs" or GS or "Education Media" or EMPG or Applebees or "Home Depot" or HD or Endemol or GSCP or "Advent International" or "Lloyds" or TSB or "Local Insight" or "LIM" or Debital or CDW or "Diversity Funding" or Prologis or Coeur or Carlyle or "Project Murphy" or "Heritage Fields" or "237 Park" or Hilton Or "Easy Living" or "Project Gospel" or "Northern Rock" or Prologis or Dermody or Ashmun or Coueur or Carlyle or "Win 14" or "Project Murphy" or "Heritage Fields" or "237 Park" or "Project Murphy" or Northstar or "GEM"))	5/2007 – 9/2008	6/18/2009
((Loan or Deal) w/2 (Prospectus or Agreement or (Term Sheet)))	5/2007 – 9/2008	6/18/2009
(Archstone Business Plan and Syndication Update)	5/2007 – 9/2008	6/18/2009
(("Easy Living" or Gospel or "Northern Rock" or Prologis or Dermody or Ashmun or Coueur or Carlyle or "Win 14" or "Project Murphy" or "Heritage Fields" or "237 Park" or "Project Murphy" or Northstar or "GEM" or Archstone or "Energy Future" or TXU or "First Data" or FD "Goldman Sachs" or GS or "Education Media" or EMPG or Applebees or "Home Depot" or HD or Endemol or GSCP or "Advent International" or "Lloyds" or TSB or "Local Insight" or "LIM" or Debital or CDW or "Diversity Funding" or Prologis or Coeur or Carlyle or "Project Murphy" or "Heritage Fields" or "237 Park" or Hilton) AND (("GREG Regional Credit Committee") or ("GREG Global Credit Committee") or ("Firm Commitment Committee") or ("Investment Committee") or ("Bridge Loan Committee") or ("New Product Committee") or ("New Products	5/2007 – 9/2008	6/18/2009

Search Terms	Time Period	Date of Request
Committee”) or (“Commitment Committee”) or (“Executive Committee”)))		
(Appraisals w/5 (Archstone or “Easy Living” or “Project Gospel” or “Northern Rock” or Prologis or Dermody or Ashmun or Coueur or Carlyle or “Win 14” or “Project Murphy” or “Heritage Fields” or “237 Park” or “Project Murphy” or Northstar or “GEM”))	5/2007 – 9/2008	6/18/2009
Fail* w/2 sale*	12/2007-9/2008	6/18/2009
"CLO" or "CLOs" or "CDO" or "CDOs"	12/2007 -5/2008	6/18/2009
securitize* or structured	10/2007 – 9/2008	6/18/2009
“FAS”	12/2007 – 9/2008	6/18/2009
(“Freedom” or “Verano” or Spruce” or “Pine” or “SASCO” or “Excalibur” or “Fenway” or “Thalia”)	3/2008 - 9/2008	6/18/2009

Search 25:

Custodians:

Jasit Bhattal
Hyung Lee
George Walker

Search Terms	Time Period	Date of Request
(BOD or *bd* or Board or Directors or BRD) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub* or “risk appetite” or RA or VaR or “liquidity pool”)	12/2006-	6/18/2009
(Audit or Finance or Nominating or Compensation) w/5 committee w/10 (presen* or report* or material* or disclose* or update* or inform* or fil*)	12/2006-	6/18/2009
"balance sheet" w/20 (limit* or use* or target or incre* or breach* or rais* or exceed*)	12/2006-12/31/08	6/18/2009
("EAF" or “equity adequacy framework”) w/20 (deficit or short* or underage or reduc* or low*)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("less-	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
liquid" or "less liquid" or illiquid)		
("EAF" or “equity adequacy framework”) w/20 ("less-liquid" or "less liquid" or illiquid)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 ("trading loss*" or counterpart* loss* or "liquidation loss*")	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 "liquidation loss*" w/10 asset w/10 (mark or MTM or haircut*)	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/10 alloca* w/10 mortgage* or "real estate" or "commercial" or "HG" or "HY"	12/2006-	6/18/2009
("EAF" or “equity adequacy framework”) w/20 "FID" or "fixed income" w/10 "charge"	12/2006-	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Thunder" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Normandy" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project V" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Palm" w/20 (breach or violat* or limit or risk	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)		
"Project Rooster" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
"Project Antelope" w/20 (breach or viol at* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
Lloyds w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
(“Energy Future” or TXU or “First Data” or FD “Goldman Sachs” or GS or “Education Media” or EMPG or Applebees or “Home Depot” or HD or Endemol or GSCP or “Advent International” or “Lloyds” or TSB or “Local Insight” or “LIM” or Debital or CDW) w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or “bod” or directors or “brd” or “bd” or mark* or MTM)	12/2006-	6/18/2009
goodman* w/20 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*alt-B* or *altB*)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
hedg* w/25 (alt-B or *altB* or “alt b”)	12/2006-	6/18/2009
BNC w/20 ("80/20" or "Select Lending" or "Score Advantage")	12/2006-	6/18/2009
(CLTV or FICO or LTV) w/20 (underwrit* or guideline* or standard* or minimum or maximum) w/20 (tight* or new or adjust* or revised or change*)	12/2006-	6/18/2009
(Aurora or ALS or BNC) w/20 ("negative amortization" or "negatively amortized" or "Hybrid ARM" or "hybrid adjustable rate mortgage")	12/2006-	6/18/2009
(Aurora or BNC) w/20 (shutdown or cease* or discontin*)	12/2006-	6/18/2009
("new products committee" or “new product	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
committee”) w/20 (mortgage or Aurora or BNC)		
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sacks* or can* or transfer* or terminat* or depart* or leav* or sack* or (get w/5 rid) or can*)	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or sack* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
Expos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub*)	12/2006 -	6/18/2009
(“altA” or “Alt-A”) and (“AltB’ or “Alt-B”) and (subprime or sub*)	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (break* w/5 fee)	12/2006 -	6/18/2009
“Project Easy Living” or “EZ Living”	12/2006 -	6/18/2009
(Arch* or ASN or ASOT) w/10 (complete* or close* or consum*)	12/2006 -	6/18/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	6/18/2009
(rais* or increase* or grow* or us*) w/5 (“risk appetite” or RA)	3/2006-9/2007	6/18/2009
(“risk appetite” or RA or VaR) w/7 (breach* or over* or compare*) w/5 limit*	3/2006-9/2007	6/18/2009
Limit w/5 (grow* or rais* or increase*)	3/2006-9/2007	6/18/2009
(off-site or offsite) w/5 (RA or “risk appetite”)	3/2006-9/2007	6/18/2009

Search Terms	Time Period	Date of Request
Strateg* w/7 (grow* or increase* or rais*)	3/2006-9/2007	6/18/2009
Archstone w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Easy Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"EZ Living" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASN" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Arch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ASOT" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Diversity Funding" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Gospel" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Northern Rock" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd”)	10/1/2006-9/30/08	6/18/2009
"Prologis" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009

Search Terms	Time Period	Date of Request
"Dermody" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"ProLogic" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Coeur Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Dame" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"La Defense" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Carlyle" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Windermere XIV" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Win 14" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"SunCal" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Ritter Ranch" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Delta Shores" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"Project Galaxy" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
"College Park" w/20 (limit or risk or exposure or	10/1/2006-	6/18/2009

Search Terms	Time Period	Date of Request
commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	9/30/08	
"Inland Empire" w/20 (limit or risk or exposure or commitment or valu* or board or "bod" or directors or “brd” or “bd” or mark* or MTM)	10/1/2006-9/30/08	6/18/2009
((Michael or Mike or Gelband) or (head w/2 FID)) w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or (get w/5 rid))	1/2007-7/2007	6/18/2009
(CRO or "chief risk officer" or antoncic or Madelyn or "MA" or O'Meara or Chris or "COM") w/10 (replac* or new or look* or hir* or interview*)	5/2007 - 2/2008	6/18/2009
((Roger or Nagioff) or (head w/2 FID))w/10 (fir* or replac* or mov* or shift* or sack* or can* or transfer* or terminat* or depart* or leav* or resign* or (get w/5 rid))	1/2008 -5/2008	6/18/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	6/18/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *bd*	12/2006 -	6/18/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *exec*	12/2006 -	6/18/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006 -	6/18/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006 -	6/18/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006-	6/18/2009
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006	6/18/2009

Search Terms	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006-	6/18/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006	6/18/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006-	6/18/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	6/18/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	6/18/2009
((risk* or expos*) w/20 (warehous* or securit*))	12/2006-	6/18/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	6/18/2009
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	6/18/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty))	3/2008 -	6/18/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	3/2008 -	6/18/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 counterparty))	3/2008 -	6/18/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 CCE))	3/2008 -	6/18/2009
antoncic* w/20 (risk* or expos*)	12/2006-	6/18/2009
antoncic w/20 (exec* w/5 *comm*)	12/2006-	6/18/2009
antoncic* w/20 (hedg*)	12/2006-	6/18/2009
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006-	6/18/2009
antoncic* w/25 *chunky*	12/2006-	6/18/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008-	6/18/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008-	6/18/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006-	6/18/2009
(o'meara* or *omeara* or *kirk* or *goldfarb* or *nagioff*) w/20 (*risk* or expos*)	12/2006-	6/18/2009
audit* w/20 *valu*	12/2006-	6/18/2009
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006-	6/18/2009
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/15 *model*	12/2006-	6/18/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	6/18/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	6/18/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	6/18/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006-	6/18/2009
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006-	6/18/2009
(aur* or *BNC*) w/20 mort*	12/2006-	6/18/2009
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006-	6/18/2009
Aurora* w/20 (*Mortgage Maker* and *Expanded Options*)	12/2006-	6/18/2009
Trimont w/20 valu*	12/2006-	6/18/2009
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006-	6/18/2009
Golan w/20 *Aurora*	12/2006-	6/18/2009
((*risk* or *expos*) w/20 (BNC or Aurora or warehous* or securitiz*)	12/2006-	6/18/2009
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006-	6/18/2009
goodman* w/20 ("alt-A" or *altA* or *subprime*)	12/2006-	6/18/2009
((mortgage or mbs or *risk* or expos* or subprime) w/20 concentrat*	12/2006-	6/18/2009
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006-	6/18/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	6/18/2009
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006-	6/18/2009
(*risk* or expos* or mark* or mark*to*market or	12/2006-	6/18/2009

Search Terms	Time Period	Date of Request
MTM* or *valu*) w/5 CDS*		
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006-	6/18/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008-	6/18/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	6/18/2009
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	6/18/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008-	6/18/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub*)	3/2008 -	6/18/2009
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	6/18/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	6/18/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (arch* or *suncal* or arl* or austin*)	3/2008-	6/18/2009
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	6/18/2009
((*risk* or expos*) w/5 synd*)	12/2006 -	6/18/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	6/18/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	6/18/2009
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	6/18/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	6/18/2009
((*risk* or expos*) w/10 CMBS)	12/2006 -	6/18/2009
antoncic* w/20 *arch*	12/2006 -	6/18/2009
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or “real estate”)	12/2006 -	6/18/2009
(reduce* or (write* w/2 down or off)) w/5 (real or CRE or expos*)	12/2006 -	6/18/2009
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	6/18/2009
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	6/18/2009

Search Terms	Time Period	Date of Request
((risk* or expos*) w/10 LBO*)	12/2006 -	6/18/2009
leverage* w/2 buy* w/2 out	12/2006 -	6/18/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	6/18/2009
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or "covenant light")	12/2006 -	6/18/2009
((*capital* or *liquid*) w/15 model) w/25 stress* (o'meara or omeara) w/25 hedg*	12/2006 -	6/18/2009
goodman w/25 hedg*	12/2006 -	6/18/2009
hedg* w/20 (*effective* or correlat*)	12/2006 -	6/18/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	6/18/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	6/18/2009
capital w/5 adequacy	12/2007 -	6/18/2009
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	6/18/2009
(*capital* or *liquid*) w/15 model*	12/2007 -	6/18/2009
liquid w/20 (*warehous* or securit*)	12/2007 -	6/18/2009
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	6/18/2009
audit* w/20 (*capital* or *liquid*)	12/2007 -	6/18/2009
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	6/18/2009
audit* w/20 (*repo* or *finan*)	12/2007 -	6/18/2009
under*capital*	12/2007 -	6/18/2009
under w/2 capital*	12/2007 -	6/30/2009
Undercapitalized	12/2007 -	6/18/2009
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	6/18/2009
exec w/10 *comp*	12/2006 -	6/18/2009
(*bonus* or numbers or incentive*) /10 (pool* or award* or book*)	1/2007 -	6/18/2009
recap	3/2008 -	6/18/2009
paulson	3/2008 -	6/18/2009
KDB or Korea* or Korea Development Bank	4/2008 -	6/18/2009
Euoo Sung Min	4/2008 -	6/18/2009
"EM" w/5 (invest* or equity* or Korea)	4/2008 -	6/18/2009
SpinCo or "spin-off" or spinoff or (*spin* w/ 5 *co*)	3/2008 -	6/18/2009

Search Terms	Time Period	Date of Request
blackstone or *black* w/5 *stone*	3/2008 -	6/18/2009
ballyrock or *bally* w/5 *rock*	3/2008 -	6/18/2009
blackrock or *black* w/5 *rock*	3/2008 -	6/18/2009
citi w/20 *collat*	3/2008 -	6/18/2009
(*neuberger* or *nb* or *berman*) w/20 (*sell* or *sale* or *contract* or *agreement*)	3/2008 -	6/18/2009
(*neuberger* or *nb* or *berman*) w/20 (*neg* or *deal*)	3/2008 -	6/18/2009
(BOA or "bank of america" or "B of A" or *BofA) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	6/18/2009
(BOA or "bank of america" or "B of A" or "BofA") w/20 (*neg* or *deal*)	5/2008 -	6/18/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*sell* or *sale* or *contract* or *agree*)	5/2008 -	6/18/2009
("MS" or "Morgan Stanley" or *morganstanley* or *morgan* or *stanley*) w/20 (*neg* or *deal*)	5/2008 -	6/18/2009
Nomura w/20 (*sell* or *sale* or *contract* or *agree* or *deal* or *neg*)	5/2008 -	6/18/2009
(*JPM* or *JP Morgan* or Chase) and (collat* w/10 *demand*)	8/2008 -	6/18/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	6/18/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	6/18/2009
(Commercial mezzanine debt") or "mez debt" w/10 (MTM or mark*to*market)	12/2006 -	6/18/2009
(SSR or SS or "super senior") w/10 (concern or caution or aggres*)	12/2006 --	6/18/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	6/18/2009
(mark or mark*to*market or mtm or *valu*) w/20 (asset* or model* or method*) w/20 ("write down" or flaw* or aggres*)	12/2006 -	6/18/2009
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	6/18/2009
((mark or mark*to*market or mtm or *valu*) w/10	3/2008 --	6/18/2009

Search Terms	Time Period	Date of Request
comp) w/10 fixed* w/5 *income		
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	6/18/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	6/18/2009
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	6/18/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008 -	6/18/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*) and (mark or mark*to * market or mtm)	3/2008 -	6/18/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 (mark or mark*to*market or mtm or *valu*)	3/2008 -	6/18/2009
divers* w/2 benefit	12/2006-	6/18/2009
(Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or "7th Avenue" or Thalia or Sasco or "Cayman Partners" or "Delta Topco" or "HD Supply" or Fenway) w/20 (collateral or *liquid* or JPM or *morgan)	12/2006-	6/18/2009
(10-K or 10K or 10-Q or 10Q) w/20 ("altA" or "Alt-A" or "AltB" or "Alt-B" or subprime or prime or sub* or "risk appetite" or RA or VaR or "liquidity pool")	12/2006-	6/18/2009

Search 26:

Custodians:

Matthew Lee

Search Terms	Time Period	Date of Request
email messages sent from Michael (or Mike) McGarvey to Matthew Lee	1/1/2008 - 9/22/2008	7/02/2009

Search 27:

Custodians:

Richard Abbott
Kaushik Amin
Robert Azerad
Clement Bernard
Erin Callan
Tejal Joshi
Martin Kelly
Mitch King
Ian Lowitt
Mike McGarvey
Marie Stewart

Search Terms	Time Period	Date of Request
repo* w/5 (105 or 108)	8/2007 - 9/22/2008	7/22/2009

Search 28

Custodians:

Joe Li

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 board*	12/2006 -	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *exec*	12/2006 -	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006 -	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006 -	7/22/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or	12/2006 -	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
significant or chunky)) w/10 audit*		
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006 -	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006 -	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006 -	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006 -	7/22/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	3/2008 -	7/22/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	3/2008 -	7/22/2009
((risk* or expos*) w/20 (warehous* or securit*))	12/2006 -	7/22/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	7/22/2009
(fixed* w/5 *income) or (FID) w/10 antoncic*	3/2008 -	7/22/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty)	3/2008 -	7/22/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	3/2008 -	7/22/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 counterparty))	3/2008 -	7/22/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20 CCE))	3/2008 -	7/22/2009
antoncic* w/20 (risk* or expos*)	12/2006 -	7/22/2009
antoncic w/20 (exec* w/5 *comm*)	12/2006 -	7/22/2009
antoncic* w/20 (hedg*)	12/2006 -	7/22/2009
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006 -	7/22/2009
antoncic* w/25 *chunky*	12/2006 -	7/22/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*)	3/2008 -	7/22/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	3/2008 -	7/22/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	7/22/2009
(o'meara* or *omeara* or *kirk* or *goldfarb* or	12/2006 -	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
nagioff) w/20 (*risk* or expos*)		
audit* w/20 *valu*	12/2006 -	7/22/2009
(mark* or MTM or mark*to*market) w/15 (expos* or *risk*)	12/2006 -	7/22/2009
(*risk framework*) or (risk* w/5 *framework*)	12/2006 -	7/22/2009
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/15 *model*	12/2006 -	7/22/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 violation*	12/2006 -	7/22/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 breach*	12/2006 -	7/22/2009
(worst or stress*) w/2 (test* or event* or case* or scenario*) w/5 limit* w/5 excess*	12/2006 -	7/22/2009
(caution or concern or increase or toxic or outsized or significant) w/10 channel w/10 (correspondent or bulk or *organic)	12/2006 -	7/22/2009
(aur* or *BNC*) w/20 (dilig* or risk or expos*)	12/2006 -	7/22/2009
(aur* or *BNC*) w/20 mort*	12/2006 -	7/22/2009
(caution or concern or increase or toxic or outsized or significant or chunky) w/20 (aur* or *BNC*)	12/2006 -	7/22/2009
Aurora* w/20 (*Mortgage Maker* or *Expanded Options*)	12/2006 -	7/22/2009
Aurora w/20 (*Choice Advantage* or *Express Option*)	12/2006 -	7/22/2009
Trimont w/20 valu*	12/2006 -	7/22/2009
Aurora w/10 *report* w/20 (default* or foreclosure* or "epd" or "early payment default")	12/2006 -	7/22/2009
Gollin w/20 *Aurora*	12/2006 -	7/22/2009
((*risk* or *expos*) w/20 (BNC or Aurora or warehous* or securitiz*)	12/2006 -	7/22/2009
Aurora w/50 dashboard	12/2006 -	7/22/2009
((S&P* or Moody* or Fitch*) w/7 Lehman) w/15 (critic* or downgrade)	12/2006 -	7/22/2009
goodman* w/20 ("alt-A" or *altA* or *subprime*)	12/2006 -	7/22/2009
((mortgage or mbs or *risk* or expos* or subprime)	12/2006 -	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
w/20 concentrat*		
((delinq* or *default*) w/10 (significant*, spike*, increase*, up* or rais* or rise*)) w/20 mort*	12/2006 -	7/22/2009
RMBS w/10 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006 -	7/22/2009
(CDO* or collateralized debt obligation) w/5 (*risk* or expos* or mark* or mark*to*market or MTM* or *valu*)	12/2006 -	7/22/2009
(*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/5 CDS*	12/2006 -	7/22/2009
((*risk* or expos* or mark* or mark*to*market or MTM* or *valu*) w/10 ABS*	12/2006 -	7/22/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (real* w/5 *est*)	3/2008 -	7/22/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	7/22/2009
(securitiz* or CDO) w/15 ((*legit* or true w/10 sale))	12/2006 -	7/22/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	7/22/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub*)	3/2008 -	7/22/2009
((antoncic* or *risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (*LBO* or *lever* or *buy-out* or *buyout* or bridge* or syndicat*)	12/2006 -	7/22/2009
antoncic* w/20 (securit* or *warehous*)	12/2006 -	7/22/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (arch* or *suncal* or arl* or austin*)	3/2008 -	7/22/2009
bridge w/5 (equity or loan*) w/7 (expos* or *risk*)	12/2006 -	7/22/2009
((*risk* or expos*) w/5 synd*)	12/2006 -	7/22/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	7/22/2009
(mark* or mark*to*market or MTM* or *valu*) w/10 (*power* or *plant*)	3/2008 -	7/22/2009
(risk* or expos* or bridge* or syndicat*) w/20 *arch*	12/2006 -	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(mark* or mark*to*market or MTM* or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	7/22/2009
((*risk* or expos*) w/10 CMBS)	12/2006 -	7/22/2009
antoncic* w/20 *arch*	12/2006 -	7/22/2009
(mark* or mark*to*market or MTM) w/5 (asset* or position or portfolio or CRE or "real estate")	12/2006 -	7/22/2009
(reduce* or (write* w/2 down or off)) w/5 (real or CRE or expos*)	12/2006 -	7/22/2009
(mark* or mark*to*market or MTM) w/5 portfolio	12/2006 -	7/22/2009
leverage* w/2 loan* w/10 (risk* or expos*)	12/2006 -	7/22/2009
((risk* or expos*) w/10 LBO*)	12/2006 -	7/22/2009
leverage* w/2 buy* w/2 out	12/2006 -	7/22/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 -	7/22/2009
(antoncic* or *risk* or expos*) w/25 (*MAC* or *material adverse change* or *MAE* or *material adverse effect* or "covenant light")	12/2006 -	7/22/2009
((*capital* or *liquid*) w/15 model) w/25 stress* (o'meara or omeara) w/25 hedg*	12/2006 -	7/22/2009
goodman w/25 hedg*	12/2006 -	7/22/2009
hedg* w/20 (*effective* or correlat*)	12/2006 -	7/22/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	7/22/2009
hedg* w/25 ((real w/3 estate) or *subprime* or alt-a or *altA* or mort* or "LBO")	12/2006 -	7/22/2009
capital w/5 adequacy	12/2007 -	7/22/2009
(*lever* or lvg) w/10 (*liquid* or *capital*)	12/2007 -	7/22/2009
(*capital* or *liquid*) w/15 model*	12/2007 -	7/22/2009
liquid w/20 (*warehous* or securit*)	12/2007 -	7/22/2009
liquid w/20 (repurchas* and request* and loan*)	12/2007 -	7/22/2009
audit* w/20 (*capital* or *liquid*)	12/2007 -	7/22/2009
(*capital* or *liquid*) w/20 (expos* or *risk* or *suff* or *adeq*)	12/2007 -	7/22/2009
audit* w/20 (*repo* or *finan*)	12/2007 -	7/22/2009
under*capital*	12/2007 -	7/22/2009
under w/2 capital*	12/2007 -	7/22/2009
Undercapitalized	12/2007 -	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
(capital* or liquid*) w/15 (need* or risk* or scor* or low* or dire* or troubl* or problem)	12/2007 -	7/22/2009
ballyrock or *bally* w/5 *rock*	3/2008 -	7/22/2009
assum* w/5 (wrong or bad or off or flaw*) (mark or mark*to*market or mtm or *valu*)	3/2008 -	7/22/2009
(mark or mark*to*market or mtm or *valu*) w/20 (asset* or model* or method*) w/20 (“write down” or flaw* or aggres*)	12/2006 -	7/22/2009
(mark or mark*to*market or mtm or *valu*) w/10 (inflat* or *over*)	12/2006 -	7/22/2009
((mark or mark*to*market or mtm or *valu*) w/10 *comp*) w/10 fixed* w/5 *income	3/2008 -	7/22/2009
(mark or mark*to*market or mtm or *valu*) w/10 (real* w/5 *est*)	3/2008 -	7/22/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*CDO* or *collat* or *ABS* or *CDS*)	3/2008 -	7/22/2009
(mark or mark*to*market or mtm or *valu*) w/10 (equit* or *liquid* or *debt*)	3/2008 -	7/22/2009
(mark or mark*to*market or mtm or *valu*) w/10 (*power* or *plant*)	3/2008 -	7/22/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*) and (mark or mark*to * market or mtm)	3/2008 -	7/22/2009
(ernst* or “EY” or “E&Y” or “E and Y”) w/15 (mark or mark*to*market or mtm or *valu*)	3/2008 -	7/22/2009
(risk w/3 appetite) w/10 (breach or violat* or exce* or overage)	12/2006 -	7/22/2009
(risk w/3 appetite) w/10 over w/3 limit	12/2006 -	7/22/2009
limit w/5 (breach or violat* or exce* or overage or (over w/3 limit))	12/2006 -	7/22/2009
(limit w/5 (use* or usage)) w/10 (breach or violat* or exce* or overage)	12/2006 -	7/22/2009
((risk w/3 appetite) w/10 (increas* or rais* or higher or change or modify or revis*))	12/2006 -	7/22/2009
countercyclical w/5 (growth or strategy)	12/2006 -	7/22/2009
Antoncic w/10 (fire* or replace* or move* or shift* or sack* or rid* or demot*)	12/2006 -	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
Antoncic w/15 (whistle* or blow*)	12/2006 -	7/22/2009
Antoncic w/10 play* not w/3 (commercial or weak or ridicul* or impossib*)	12/2006 -	7/22/2009
Antoncic w/10 play* w/3 ball	12/2006 -	7/22/2009
Gelband w/10 (fire or replace or move or shift or sack or can* or transfer* or terminat*)	12/2006 - 9/2008	7/22/2009
(Suncal or Coeur or Prologis or Diversity or Gospel or Imperial or Alcoa or Ford or FMC or DT or Altria or GECC or "General Electric Capital" or Deutsche) w/10 (risk* or expos* or commit*)	12/2006 -	7/22/2009
CSE w/10 ((tier 1 or one) or capital ratio and (increas* or high* or rais*))	12/2006 -	7/22/2009
Liquid* w/10 thirty (B or billion or bn) or 30 (B or billion or bn)	9/2008 -	7/22/2009
repurchase requests w/20 (*BNC* or aur*)	12/2006 -	7/22/2009
BNC w/3 Al*	12/2006 -	7/22/2009
Beltran w/3 Al*	12/2006 -	7/22/2009
("Energy Future" or TXU or "First Data" or FD "Goldman Sachs" or GS or "Education Media" or EMPG or Applebees or "Home Depot" or HD or Endemol or GSCP or "Advent International" or "Lloyds" or TSB or "Local Insight" or "LIM" or Debital or CDW) w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	12/2006 - 9/2008	7/22/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006 - 9/2008	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20	12/2006 - 9/2008	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
board*		
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *exec*	12/2006 - 9/2008	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *comm*	12/2006 - 9/2008	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 *reg*	12/2006 - 9/2008	7/22/2009
((*risk* or *expos* or valu* or method*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/10 audit*	12/2006 - 9/2008	7/22/2009
((*risk* or *expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 mort*	12/2006 - 9/2008	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 hedge*	12/2006 - 9/2008	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 *liquid*	12/2006 - 9/2008	7/22/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w25 *capital*	12/2006 - 9/2008	7/22/2009
(effect* or resp*) w/10 (bear* or stearn* or subprime or crisis or credit*)	12/2006 - 9/2008	7/22/2009
(react* or lesson*) w/10 (bear* or stearn* or sub* or crisis)	12/2006 - 9/2008	7/22/2009
((risk* or expos*) w/20 (warehous* or securit*))	12/2006 - 9/2008	7/22/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 - 9/2008	7/22/2009
(fixed* w/5 *income) or (FID) w/10 antoncic*	12/2006 - 9/2008	7/22/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 counterparty)	12/2006 - 9/2008	7/22/2009
((fixed w/5 income) or "FID") w/10 (risk* w/20 CCE))	12/2006 - 9/2008	7/22/2009
((fixed w/5 income) or "FID") w/10 (expos* w/20	12/2006 - 9/2008	7/22/2009

Search Terms (Includes revisions of the Search #3 terms plus additional terms)	Time Period	Date of Request
counterparty))		
((fixed w/5 income) or "FID") w/10 (expos* w/20 CCE))	12/2006 - 9/2008	7/22/2009
antoncic* w/20 (risk* or expos*)	12/2006 - 9/2008	7/22/2009
antoncic w/20 (exec* w/5 *comm*)	12/2006 - 9/2008	7/22/2009
antoncic* w/20 (hedg*)	12/2006 - 9/2008	7/22/2009
antoncic* w/25 (fuld* or *goldfarb* or *gregory*)	12/2006 - 9/2008	7/22/2009
antoncic* w/25 *chunky*	12/2006 - 9/2008	7/22/2009
(*pol* or *proced*) w/10 (*product* w/5 *control*)	12/2006 - 9/2008	7/22/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 *valu*	12/2006 - 9/2008	7/22/2009
(loan* or equit*) w/15 (financ* or *invest*)	12/2006 - 9/2008	7/22/2009

Search 29

Custodian:

Jeffrey Welikson

Search Terms	Time Period	Date of Request
board or "bod" or directors or "brd" or "bd"	10/2006-	7/24/2009

Search 30

Custodian:

Fred Orlan

Search Terms	Time Period	Date of Request
limit w/5 (breach or violat* or exce* or overage or (over w/3 limit))	12/2006-	7/24/2009
(limit w/5 (use* or usage)) w/10 (breach or violat* or exce* or overage)	12/2006-	7/24/2009
((risk w/3 appetite) w/10 (increas* or rais* or higher or change or modify or revis*))	12/2006-	7/24/2009
("risk appetite" or RA or VaR) w/7 (breach* or over*	12/2006	7/24/2009

Search Terms	Time Period	Date of Request
or compare*) w/5 limit*		
Limit w/5 (grow* or rais* or increase*)	12/2006	7/24/2009
"Contingent Acquisitions" w/20 (breach or violat* or limit or risk or exposure or commitment or valu* or board or "bod" or directors or "brd" or "bd" or mark* or MTM)	12/2006-	7/24/2009
"Energy Future" or "project thunder" or TXU or "First Data" or FD "Goldman Sachs" or GS or "Education Media" or EMPG or Applebees or "Project Antelope" or "Home Depot" or HD or Endemol or GSCP or "Advent International" or Lloyds or caballero or TSB or "Local Insight" or "Project Palm" or "LIM" or Debitel or CDW or "project rooster" or "Project Normandy" or Houghton or riverdeep or "six gear" or "project v"	12/2006-	7/24/2009

Search 31

Custodian:

Henry Domenici
Carlo Pellarani
Helmut Olivier

Search Terms	Time Period	Date of Request
Pine or Spruce or Kingfisher or Verano or Ruby or Clio or Leoforos or "7th Avenue" or Thalia or Sasco or "Cayman Partners" or "Delta Topco" or "HD Supply" or Fenway	12/2006-	7/24/2009
ECB or "European Central Bank"	12/2006	7/24/2009

Search 32

Custodians:

Mark Weber
Ryan Traversari

Search Terms	Time Period	Date of Request
risk management w/10 (section or portion or MD&A or discussion or segment or language or draft or updated or "newest version" or "recent version" or "current version")	8/1/07-2/28/08	7/24/2009
risk management w/20 (edits or edited or edit or redlin* or "tracked changes" or "track changes" or "changes tracked")	8/1/07-2/28/08	7/24/2009
(*risk management* or "risk section" or VaR or appetite or RA) w/15 (management or management's) w/5 (discus* or analys*)	8/1/07-2/28/08	7/24/2009
other measures or *one risk measure* or (increas* w/5 "broad risk measure")	8/1/07-2/28/08	7/24/2009
(10-K or 10K or 10-Q or 10Q or quarter* or filing) w/20 (appetite or *risk* or limit or limits or breach* or usage or VaR or RA or overage*)	8/1/07-2/28/08	7/24/2009
(disclo* or remov* or "take out" or "take it out" or "leave out" or "leave it out" or "left out" or unnecessar* or "not necessary" or "don't need to" or "do not need to" or "doesn't want to" or against or includ* or shouldn't or "should not" or omit*) w/10 (appetite or "other measures" or "other risk" or *risk management*)	8/1/07-2/28/08	7/24/2009
"average risk appetite usage" or "balance sheet, capital and risk"	5/1/07-	7/24/2009
(Board or BoD or bd or brd) w/10 (financ* or appetite or usage or limit or limits or breach* or risk or ((slide or slides or presentation) w/6 financ*)	5/1/07-	7/24/2009
("market environment" and "revenues/expenses" and "profitability") or ("figures represent average of daily usage") or ("figures represent average daily usage")	8/1/07-2/28/08	7/24/2009
S-K w/15 305	8/1/07-2/28/08	7/24/2009
"reg-y" or "regulation-y" or "reg y" or "regulation y"	5/1/07-	7/24/2009
"Financial Information" w/2 ".ppt"	5/1/07-	7/24/2009
O'Meara* w/10 (presentation or risk or board or BoD or bd or brd)	5/1/07-	7/24/2009
Finance w/5 committee	5/1/07-	7/24/2009

Search 33

Custodian:

Mark Weber

Search Terms	Time Period	Date of Request
limit w/8 (breach or violat* or excee* or overage or increas* or rais* or barely)	12/2006-	7/24/2009
Over w/5 limit or limits	12/2006-	7/24/2009
(limit w/5 (use or usage)) w/10 (breach or violat* or excee* or overage)	12/2006-	7/24/2009
((risk w/3 appetite) or RA or VAR) w/10 (increas* or rais* or higher or chang* or modif* or revis*)	12/2006-	7/24/2009
("risk appetite" or RA or VaR) w/7 (breach* or over* or compare*) w/5 limit*	12/2006-	7/24/2009
Stress w/4 test*	12/2006-	7/24/2009
(risk or appetite or VAR or RA) w/10 (cse or sec)	8/1/07-2/28/08	7/24/2009
((risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/25 (*liquid* or *capital*)	12/2006-	7/24/2009
((risk* or expos*) w/10 (warehous* or securit*))	12/2006-	7/24/2009
(fixed w/5 income) or (FID) w/10 (risk* or expos*)	12/2006 -	7/24/2009
((fixed w/5 income) or "FID") w/10 (anotncic* or (risk* w/20 counterparty) or (risk* w/20 CCE) or (expos* w/20 counterparty) or (expos* w/20 CCE))	3/2008 -	7/24/2009
antoncic* w/20 ((risk* or expos*) or (exec* w/5 *comm*) or (hedg*))	12/2006-	7/24/2009
Archstone or "bridge equity" w/15 (breach* or late or "should have" or calculat* or violat* or excee* or mistake or oversight or should've or "haven't been" or "we weren't" or leverag* or (over w/4 limit))	5/2007-	7/24/2009
(ernst* or "EY" or "E&Y" or "E and Y") w/15 ((risk or appetite or VaR or RA) w/8 (materials or statistics or suppor* or documentation or evidenc*))	3/2008 -	7/24/2009
risk w/10 audit	12/2006-	7/24/2009
(*risk framework*) or (risk* w/5 *framework*)	12/2006-	7/24/2009
((*risk* or expos* or reliab* or accur*) and (caution or concern or increase or toxic or outsized or significant	12/2006-	7/24/2009

Search Terms	Time Period	Date of Request
or chunky)) w/15 *model*		
(worst or stress*) w/4 (test* or event* or case* or scenario*) w/5 limit* w/5 (violation* or breach* or excess*)	12/2006 -	7/24/2009
((*risk* or expos*) and (caution or concern or increase or toxic or outsized or significant or chunky)) w/20 (“Alt-A” or *AltA* or *sub*)	3/2008 -	7/24/2009
((*risk* or expos*) w/5 synd*)	12/2006 -	7/24/2009
countercyclical w/5 (growth or strategy)	12/2006-	7/24/2009
Antoncic w/10 (fire* or replace* or shift* or sack* or rid or demot* or (whistle* or blow*))	12/2006-	7/24/2009
Antoncic w/10 play* w/3 ball	12/2006-	7/24/2009
Antoncic w/10 play* not w/3 (commercial or weak or ridicul* or impossib*)	12/2006-	7/24/2009
Gelband w/10 (fire or replace or sack or transfer* or terminat* or canned)	12/2006-	7/24/2009
CSE w/10 ((tier 1 or one) or capital ratio and (increas* or high* or rais*))	12/2006-	7/24/2009
"balance sheet" w/12 (limit* or usage or target or increa* or breach* or rais* or excee*)	12/2006-	7/24/2009
"Bull Steepening" or "Bull Flattening" or "Bear Flattening" or "Bear Steepening" or "Russian default" or "EMG" or ("stress test" w/5 "rating default") or ("stress test" w/5 "hedge fund" w/2 (risk or "blow-out")) or ("stress test" w/5 "HY") or ("LBO" w/2 "default risk") or ("stress test" w/5 "equity crash") or "Black Monday" or "Parallel Move Down" or "Parallel Move Up" or "Oil Supply Crisis" or "Liquidity Crunch"	12/2006-	7/24/2009
(10-K or 10K or 10-Q or 10Q) w/20 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub-prime or “sub prime”)	12/2006-	7/24/2009
Disclos* w/10 (“altA” or “Alt-A” or “AltB” or “Alt-B” or subprime or prime or sub-prime or “sub prime”)	12/2006 -	7/24/2009
Shocked or speechless or stupid* or “huge mistake” or “big mistake” or dumb or “can’t believe” or “cannot believe” or “serious trouble” or “big trouble” or unsalvageable or “too late” or ((breach or violat*) w/5 (duty or duties or obligation*)) or “nothing we can	12/2006-	7/24/2009

Search Terms	Time Period	Date of Request
do" or uncomfortable or "not comfortable" or "I don't think we should" or "very sensitive" or "highly sensitive" or "very confidential" or "highly confidential" or "strongly disagree" or "do not share this" or "don't share this" or "between you and me" or "just between us" or ((can't or cannot or shouldn't or "should not" or won't or "will not") w/5 (discuss or "talk about") w/5 (email or e-mail or computer)) or (should w/5 (discuss or talk) w/5 (phone or "in person))		

Search 34

Custodians:

Brian Barry
Anthony Barsanti
Clement Bernard
Brett Bossung
Jonathan Cohen
Ken Cohen
Steven Fischler
Richard Fuld
Michael Gelband
Jeff Goodman
Lynn Gray
Joe Gregory
Steve Hash
Paul Hughson
Spencer Kagan
Abe Kebede
Ari Koutouvides
Larry Kravetz
David Lazarus
Ian Lowitt
Andrew Morton
Roger Nagioff
Chris O'Meara

Don Petrow
Gerry Reilly
Melissa Sullivan
Mark Walsh

Search Terms	Time Period	Date of Request
Trimont	1/2007-9/15/2008	8/11/2009

Search 35

Custodians:

Meredith Adler
Michael Brennan
Allyson Carine
Matthew Clinton
Maximillian Coreth
Jeff Frase
Peter Keavey
David Levin
Timothy Luke
Stephen Lukow
Thomas Marino
James Macintosh
Daniel O'Connor
Satu Parikh
Jerry Rizzieri
Rob Ruckman

Search 1: All e-mails for which the above custodians are a sender or recipient from 8/25/08 to 8/29/08.

Search 2: All e-mails for which the above custodians are a sender or recipient from 9/14/08 to 9/22/08.

Search 36

Custodians:

Jonathan Chalfen
Jeff Goodman
Manhua Leng
Michelle Ng
Chris O'Meara
Lisa Rathgeber
Paul Shotton
Ryan Traversari
Mark Weber

Search Terms	Time Period	Date of Request
- NO SEARCH TERMS -	9/2007-3/31/2008	8/28/2009

Search 37

Custodians:

Erin Callan
Eric Felder
Richard Fuld
David Goldfarb
Joe Gregory
Ed Grieb
Ian Lowitt
Herbert McDade
Hugh McGee
Andrew Morton
Chris O'Meara
Gerard Reilly
Thomas Russo
George Walker

Search Terms	Time Period	Date of Request
"Repo 105" or "Repo 108"	1/1/2007-9/30/2008	12/2/2009

Exhibit 5.2

STRATIFY - Documents Loaded into Examiner Site

Custodian
Lyons.Timothy
Abbott.Robert
Abrary, Ray
Adler.Meredith
Ames.Mark
Angley.Sharyn
anton
Antoncic, Madelyn
Aronow.David
Azerad.Robert
Babar.Usman
Bachman.Gary
Barry.Brian
Barsanti.Anthony
Baumert.Karl
Beeson.Lisa
Beldner.Brett
Berkenfeld, Steven
Bernard.Clement
Besen.ElizabethR
Bhattal.Jasit
Binkley.Tracy
Birney.Janet
Blackwell.Alastair
Blankmore.James
Bossung.Brett
Boyle.Julie
Brennan.Michael(FI)
Butler.Shaun
Calistri.Peter
Callan.Erin
Calo.Jerry
Carine.Allyson
Ccmfixedincome
Cerullo.MarioS
Chalfen.Jonathan
Chan, David
Cheuk.ChiChun
Chopra.Neeraj
Chopra.Nitin
Chu.JiYeong
Clinton.Matthew
Coghlan.John
Cohen.Jonathan
Cohen.Kenneth
Cohn.Steven
Collerton.AnthonyJ
Colombo.StevenJ
Coreth.Maximilian
Cornejo, Emil

Crepeau.Alex
Critchett.Emily
Das.Nachiketa
Davis.Emily
Delong.Jay
Denig.Nancy
Dinnie.Kevin
DiscoverReady Delivery 20091020_01
Dolan.StephanieE
Domenici.Henry
Donini.Gerald
Echtermann.Heidemarie
Eickbush.Gregory
Emmert.James
Engel, Steve
Errington.Hibbert
Felder.Eric
Feraca, John
Ferguson.Nancy
Fielding, Stirling
Finnegan.Brian
Finnegan.Mark
Fischler.Steven
Fitzgibbon.Jennifer
Fleming, Daniel
Flynn.RichardF
Forsyth.David
Frase.Jeff
Freedman.Josh
Freidheim.Scott
Fuld.Richard
Gabbay.Mark
Garvey.Brendan
Gatto.Joseph
Gelband.Michael
Gibson.Rhona
Gilhool.Francis
Gladwin.Richard
Goldband.Craig
Goldfarb.David
Goodman, Jeffrey
Gorman.Les
Graham.Kettle
Gray.Lynn
Gregory.Joseph
Grieb.Edward
Guarino.Jim
Guglielmo.Robert
Guth. Aaron
Hadingham.Peter
Harrison.Claire
Haseruck.Dirk
Hash.Steven
Head.Brian

Hedlund.Robert
Heike.David
Heyder.Ingrid
Hibbert.Eric
Higham.Paul
Hope.Wiliam
Hornick.Peter
Hraska.James
Hughson.Paul
Humphrey.Thomas
Igoe.Joseph
Imundo.Jonathan
Isaacs.Jeremy
Ito, Gregory
Janulis,Ted
Johnson.Jack
Jones, Craig
Jones,Barry
Jones.Keith
Joshi.Tejal
Judd.Angela
Kagan.Spencer
Kalra.Abhishek
Kanamori.Yasumichi
Kaushik, Amin
Keavey.Peter
Kebede.AbebualA
Kelly, Martin
Killerlane.James
Killfeather.MichaelF
Kimmel.Scott
King.George
King.Mitchell
Kirk.Alex
Klinger.Jeff
Koutouvides.Ari
Kozlov.Anatoly
Kravetz.LarryJ
Kritikos, Demetrios
Kulikov.Maxim
Lane.Andrew
Larson.EricD
Lauckhardt.Shelby
Lazarus.David
LBECmember
LBECAssistants
Lechner.Scott
Lee,Matthew
Lee.Hyung
Leng.Manhua
Lessing.Stephen
Leung.Jacklyn
Levin.David
Li,Joe

Lista.William
Liu.Fong
Lohuis.David
Loughborough.John
Lowitt, Ian
Lowitt,Ian
Luglio.Thomas
Luke.Tim
Lukow.Stephen
Lyons.Timothy
Macintosh.James
Mallet_Review
Marino.Tom
Markowitz.Meryl
Masuda.Yukihiro
Mawe.John
McDade, Bart
McDonald.Gregory
McGarry,Patrick
McGarvey.Michael
McGee, Hugh
McKinney.Rich
Miller.Matt
Morton.Andrew
Multiple_BoA
Murphy.Erin
Nagioff, Roger
Nagpal.Ajay
Narayn.TK
Nevarez.Ilka
Newman.Mark
Ng.Chiu
Ng.Michelle
Nguyen.Long
Niebuhr.John
O.Connor.DanielT
O.Connor.Matthew
Odrich.Mike
Olivier.Helmut
Omeara 3/1/07-12/31-07
Omeara, Christopher
Search 04/19/09 15:41
OReilly.David
Orlan.Fred
Packard.Coburn
Palchynsky.John
Parikh.Satu
Park.Jennifer
Park.Seth
Parker.Paul
Paulson.Richard
Pearson.Thomas
Pellerani.Carlo
Petrow.Donald

Picallo.Albert
Plaisant.Michael
Plavan.Katherine
Policke.Richard
Polisi.Catherine
Principato.Janice
Priolo.Anthony
Puljic.Goran
Radicopoulos.Billy
Rahavy, Sean
Rathgeber.Lisa
Rees.Huw
Reilly.Gerard
Rizzeri.Jerry
Roake.Michael
Ruckman.Rob
Rudofker, Beth
Ruiz.WilliamH
Russo.Thomas
Sapia.Joseph
Schreiber.Russell
Sciacca.Brian
Seery.James
Servidio.Lawrence
Shafir, Mark
Shah.Amit
Shapiro, Mark
Sherr, David
Shotton, Paul
Singh.Harlin
Snell.Scott
Song.LingFeng
Spero.Charles
Stabenow.Sigrid
Stephenson.Ros
Stewart.Marie
Stucchio.Anthony
Sullivan.Melissa
Sullivan.Tim
Sutherland.Erika
Sweely.Gordon
Telmer.Colin
Tham.John
Tonucci, Paolo
Traversari.Ryan
Tuosto.John
Umezaki, Kentaro
Uttam.Abhinav
Vecchio, Laura
VergelDeDios.John
Vongsa.Dala
Walenczyk.William
Walker.George
Walsh.Mark

Wang.RobertoY
Watson.Chuck
Weber.Mark
Weiss.Jeff
Welikson, Jeffrey
Wenig.Barbara
Wickham.John
Wieseneck.Larry
Wind.Thomas
Wise.Monique
Wong.Kristie
Yeleswarapu.Sudarsana
Yeung, Andrew
Zakian.Paul
Zusy.MarkL

Exhibit 5.3

WEIL, GOTSHAL & MANGES LLP
767 FIFTH AVENUE
NEW YORK, NY 10153
(212) 310-8000
FAX: (212) 310-8007

AUSTIN
BOSTON
BRUSSELS
BUDAPEST
DALLAS
FRANKFURT
HOUSTON
LONDON
MIAMI
MUNICH
PARIS
PRAGUE
PROVIDENCE
SHANGHAI
SILICON VALLEY
SINGAPORE
WARSAW
WASHINGTON, D.C.

JONATHAN D. POLKES
DIRECT LINE (212) 310-8881
E-MAIL: jonathan.polkes@weil.com

May 26, 2009

BY FEDEX AND E-MAIL

Robert L. Byman
Jenner & Block LLP
330 N. Wabash Avenue
Chicago, IL 60611-7603

Re: Lehman Brothers Holdings Inc., Document Protocols in Examiner Investigation

Dear Bob:

We write to memorialize our previous discussions concerning (1) the Examiner's disclosure of documents produced by Lehman and (2) the protocols related to Lehman's "claw-back" of privileged documents inadvertently produced to the Examiner by Lehman.

The Examiner has sought a large volume of documents and information and asked Lehman to expedite this production. Accordingly, Lehman and the Examiner have agreed to supplement the Stipulation entered into between the parties and ordered by the Bankruptcy Court on January 9, 2009 (the "January 9 Stipulation") as set forth below.

Pursuant to the January 9 Stipulation, Lehman's production of any documents and information ("Shared Information") subject to a claim of confidentiality, attorney-client privilege, attorney work product, or any other privilege is not a waiver of any claim of privilege, confidentiality, or other protection with respect to that or any other Shared Information. In the event that privileged or protected Shared Information is inadvertently produced to the Examiner, Lehman shall notify the Examiner in writing.

The Examiner shall promptly collect all copies of protected or privileged Shared Information and return them to Lehman, or shall inform Lehman in writing that all copies of such material have been deleted or destroyed.

If, in the course of the Examiner's own review of Shared Information, the Examiner identifies material for which it believes a valid privilege may exist, the Examiner shall promptly notify Lehman. The Examiner shall collect all copies of the privileged Shared Information and return them to Lehman, or shall inform Lehman in writing that all copies of such material have been deleted or destroyed.

Pursuant to paragraph 16 of the Preliminary Work Plan of Anton R. Valukas, Examiner, February 17, 2009 (the "Preliminary Work Plan"), and as previously agreed with you, the Examiner may make Shared Information publicly available through a document depository "subject to redactions for applicable privileges and confidences." Accordingly, the Examiner shall notify Lehman at least thirty (30) days prior to making Shared Information available to interested third parties through a document depository.

Notwithstanding paragraph 5 of the January 9 Stipulation, Lehman and the Examiner agree that the January 9 Stipulation does not preclude the Examiner from disclosing Shared Information to current or former Lehman employees, and their counsel, in connection with interviews of current or former Lehman employees related to the Examiner's investigation ("Employee Interviews"). The Examiner shall request that all copies of Shared Information disclosed in Employee Interviews are returned to the Examiner at the end of the interview.

Finally, Lehman and the Examiner will each designate a person or persons to coordinate the clawback of Shared Information pursuant to the protocols set forth herein.

The agreements memorialized herein shall apply to the production and disclosure of all Shared Information, whether produced or disclosed before or after the date of this letter.

Please feel free to contact me should you have any questions concerning the above.

Very truly yours,

Jonathan D. Polkes

Exhibit 5.4

UNITED STATES BANKRUPTCY COURT

Southern District of New York

In re Lehman Brothers Holdings Inc., et al.,
Debtor

SUBPOENA FOR RULE 2004 EXAMINATION

Case No.* 08-13555

Chapter 11 (jointly administered)

To:
ABN AMRO Securities (USA) Inc.
Park Avenue Plaza
55 E 52nd St.
New York, NY 10055

☐ YOU ARE COMMANDED to appear and testify at an examination under Rule 2004, Federal Rules of Bankruptcy Procedure, at the place, date, and time specified below. A copy of the court order authorizing the examination is attached.

PLACE OF TESTIMONY	DATE AND TIME

☒ YOU ARE COMMANDED to produce and permit inspection and copying of the following documents or objects at the place, date, and time specified below (list documents or objects):

See attached rider.

PLACE	DATE AND TIME
Jenner & Block LLP 919 3rd Avenue, 37th Floor New York, NY 10022-3908	August 24, 2009

ISSUING OFFICER SIGNATURE AND TITLE	DATE
	August 11, 2009

ISSUING OFFICER'S NAME, ADDRESS, AND PHONE NUMBER		
	Robert L. Byman Jenner & Block LLP 919 Third Avenue, 37th Floor New York NY 10022-3908	(312) 923-2679

* If the bankruptcy case is pending in a district other than the district in which the subpoena is issued, state the district under the case number.

PROOF OF SERVICE

	DATE	PLACE
SERVED		

SERVED ON (PRINT NAME)	MANNER OF SERVICE
SERVED BY (PRINT NAME)	TITLE

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on _____

DATE

SIGNATURE OF SERVER

ADDRESS OF SERVER

Rule 45, Federal Rules of Civil Procedure, Subdivisions (c), (d), and (e), as amended on December 1, 2007, made applicable in cases under the Bankruptcy Code by Rule 9016, Federal Rules of Bankruptcy Procedure:

(c) Protecting a Person Subject to a Subpoena.

(1) Avoiding Undue Burden or Expense; Sanctions. A party or attorney responsible for issuing and serving a subpoena must take reasonable steps to avoid imposing undue burden or expense on a person subject to the subpoena. The issuing court must enforce this duty and impose an appropriate sanction — which may include lost earnings and reasonable attorney's fees — on a party or attorney who fails to comply.

(2) Command to Produce Materials or Permit Inspection.

(A) Appearance Not Required. A person commanded to produce documents, electronically stored information, or tangible things, or to permit the inspection of premises, need not appear in person at the place of production or inspection unless also commanded to appear for a deposition, hearing, or trial.

(B) Objections. A person commanded to produce documents or tangible things or to permit inspection may serve on the party or attorney designated in the subpoena a written objection to inspecting, copying, testing or sampling any or all of the materials or to inspecting the premises — or to producing electronically stored information in the form or forms requested. The objection must be served before the earlier of the time specified for compliance or 14 days after the subpoena is served. If an objection is made, the following rules apply:

(i) At any time, on notice to the commanded person, the serving party may move the issuing court for an order compelling production or inspection.

(ii) These acts may be required only as directed in the order, and the order must protect a person who is neither a party nor a party's officer from significant expense resulting from compliance.

(3) Quashing or Modifying a Subpoena.

(A) When Required. On timely motion, the issuing court must quash or modify a subpoena that:

(i) fails to allow a reasonable time to comply;

(ii) requires a person who is neither a party nor a party's officer to travel more than 100 miles from where that person resides, is employed, or regularly transacts business in person — except that, subject to Rule 45(c)(3)(B)(iii), the person may be commanded to attend a trial by traveling from any such place within the state where the trial is held;

(iii) requires disclosure of privileged or other protected matter, if no exception or waiver applies; or

(iv) subjects a person to undue burden.

(B) When Permitted. To protect a person subject to or affected by a subpoena, the issuing court may, on motion, quash or modify the subpoena if it requires:

(i) disclosing a trade secret or other confidential research, development, or commercial information;

(ii) disclosing an unretained expert's opinion or information that does not describe specific occurrences in dispute and results from the expert's study that was not requested by a party; or

(iii) a person who is neither a party nor a party's officer to incur substantial expense to travel more than 100 miles to attend trial

(C) Specifying Conditions as an Alternative. In the circumstances described in Rule 45(c)(3)(B), the court may, instead of quashing or modifying a subpoena, order appearance or production under specified conditions if the serving party:

(i) shows a substantial need for the testimony or material that cannot be otherwise met without undue hardship; and

(ii) ensures that the subpoenaed person will be reasonably compensated.

(d) Duties in Responding to a Subpoena.

(1) Producing Documents or Electronically Stored Information. These procedures apply to producing documents or electronically stored information:

(A) Documents. A person responding to a subpoena to produce documents must produce them as they are kept in the ordinary course of business or must organize and label them to correspond to the categories in the demand.

(B) Form for Producing Electronically Stored Information Not Specified. If a subpoena does not specify a form for producing electronically stored information, the person responding must produce it in a form or forms in which it is ordinarily maintained or in a reasonably usable form or forms.

(C) Electronically Stored Information Produced in Only One Form. The person responding need not produce the same electronically stored information in more than one form.

(D) Inaccessible Electronically Stored Information. The person responding need not provide discovery of electronically stored information from sources that the person identifies as not reasonably accessible because of undue burden or cost. On motion to compel discovery or for a protective order, the person responding must show that the information is not reasonably accessible because of undue burden or cost. If that showing is made, the court may nonetheless order discovery from such sources if the requesting party shows good cause, considering the limitations of Rule 26(b)(2)(C). The court may specify conditions for the discovery.

(2) Claiming Privilege or Protection.

(A) Information Withheld. A person withholding subpoenaed information under a claim that it is privileged or subject to protection as trial-preparation material must:

(i) expressly make the claim; and

(ii) describe the nature of the withheld documents, communications, or tangible things in a manner that, without revealing information itself privileged or protected, will enable the parties to assess the claim.

(B) Information Produced. If information produced in response to a subpoena is subject to a claim of privilege or of protection as trial-preparation material, the person making the claim may notify any party that received the information of the claim and the basis for it. After being notified, a party must promptly return, sequester, or destroy the specified information and any copies it has; must not use or disclose the information until the claim is resolved; must take reasonable steps to retrieve the information if the party disclosed it before being notified; and may promptly present the information to the court under seal for a determination of the claim. The person who produced the information must preserve the information until the claim is resolved.

(e) Contempt.

The issuing court may hold in contempt a person who, having been served, fails without adequate excuse to obey the subpoena. A nonparty's failure to obey must be excused if the subpoena purports to require the nonparty to attend or produce at a place outside the limits of Rule 45(c)(3)(A)(ii).

DOCUMENT RIDER

Pursuant to Fed. R. Civ. P. 45, Fed. R. Bankr. P. 2004 and the Court's February 11, 2009 Order ("Order," attached hereto as Exhibit A), Anton R. Valukas, Esq., the appointed Examiner for Lehman Brothers Holdings, Inc. ("LBHI") and its affiliated debtors ("Debtors"), through counsel, hereby requests that you produce the documents described below for inspection and copying at the offices of Jenner & Block LLP, 919 Third Avenue, New York, NY 10022-3908 on August 24, 2009 at 10:30 a.m.

INSTRUCTIONS

1. "Document" should be interpreted as broadly as permitted by the Federal Rules of Civil Procedure and includes all tangible things and electronically stored information. Any terms in these requests should likewise be interpreted as broadly as possible. References to entities should be interpreted broadly to include the named entity and its affiliates, parents, subsidiaries, officers, directors, employees and agents.

2. As directed by the Order, if you withhold any documents from the production based upon a claim of privilege, provide Examiner's counsel with a privilege log containing the information required under Fed. R. Bank. P. 7026 within ten (10) days of service of the foregoing subpoena.

REQUESTS

Please produce documents responsive to the below requests for May 1, 2008 to September 30, 2008.

1. Please produce documents that concern, discuss, evaluate or analyze short selling, including "shorting" or "naked" short selling of the stock of LBHI or any of its affiliates, or any actual, reported, or rumored basis for such short selling,

By: /s/ Robert L. Byman
Robert L. Byman

JENNER & BLOCK LLP

919 Third Avenue, 37th Floor
New York, New York 10022-3908
Telephone: (212) 891-1600
Facsimile: (212) 891-1699

330 North Wabash Avenue
Chicago, Illinois 60611-7603
Telephone: (312) 222-9350
Facsimile: (312) 527-0484

Attorneys for the Examiner

EXHIBIT A

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

----------x

In re	Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.,*	08-13555 (JMP)
Debtors.	(Jointly Administered)

---------- x

ORDER GRANTING EXAMINER'S MOTION DIRECTING THE PRODUCTION OF DOCUMENTS AND AUTHORIZING THE EXAMINATIONS OF THE DEBTORS' CURRENT AND FORMER OFFICERS, DIRECTORS AND EMPLOYEES, AND OTHER PERSONS AND ENTITIES

Upon the Motion of Anton R. Valukas (the "Examiner") for an Order Directing the Production of Documents and Authorizing the Examination of the Debtors' Current and Former Officers, Directors and Employees, and Other Persons and Entities (the "Motion"); and the Court having reviewed the Motion and the exhibits submitted in support; and the Court being satisfied that adequate notice of the Motion has been provided in accordance with the procedures set forth in the order entered September 22, 2008 governing case management and administrative procedures [Docket # 285] (i) to the Court; (ii) counsel for the Debtors;[1] (iii) the U.S. Trustee; (iv) counsel for the Official Committee of Unsecured Creditors; (v) counsel for the Debtors' postpetition lenders; (vi) the Securities and Exchange Committee; (vii) the Internal Revenue Service; (viii) the United States Attorney for the Southern District of New York; (ix) any person with a particularized interest in the subject matter of the Motion; and (x) all parties who have requested notice in these Chapter 11 Cases; and (xi) it appearing that no other or further notice of the Motion need be provided; and after due deliberation and sufficient cause appearing therefor; it is hereby ORDERED

[1] Capitalized terms not otherwise defined shall have the meaning ascribed to them in the Motion.

1. The Motion is granted.

2. The Examiner is authorized, pursuant to Bankruptcy Rule 2004, to issue such subpoenas as may be necessary to compel the production of documents and the testimony of Witnesses in connection with the Examiner's Investigation.

3. The Examiner shall serve each subpoena and a copy of this Order on the target of the subpoena, with copy to (i) the Debtor; (ii) the Securities and Exchange Commission; (iii) the Internal Revenue Service; (iii) the SIPA Trustee; and (iv) the United States Attorney for the Southern District of New York.

4. As directed in ¶ 8 of the Examiner Order, the Examiner shall cooperate fully with any government agencies including, but not limited to, any Federal, state or local government agency that currently or in the future may be investigating the Debtors, their management or their financial condition, and the Examiner shall use best efforts to coordinate with such agencies in order to avoid unnecessary interference with, or duplication of, any investigations conducted by such agencies. The Examiner will follow a protocol to be established with the governmental agencies for the sharing of information to the extent that such sharing benefits the Debtors' estates, and such sharing of information shall be subject to appropriate conditions to protect the Debtors' estates.

5. The Examiner shall file with the Court an affidavit or declaration of service for each subpoena he serves.

6. Unless otherwise agreed to by the Examiner, Witnesses shall have ten (10) days from the service of a subpoena to either (1) produce to the Examiner all responsive documents requested in the Examiner's subpoena, except as provided in ¶ 7 *infra;* or (2) file with the Bankruptcy Court an objection or response to the subpoena, with a hearing promptly scheduled.

7. Unless otherwise agreed by the Examiner, if a Witness withholds any documents from the production based upon a claim of privilege, such Witness is directed to provide counsel for the Examiner with a privilege log, containing the information required under Bankruptcy Rule 7026, within ten (10) days of the service of a subpoena upon the Witnesses.

8. The Witness is directed to submit to oral examination upon reasonable notice and, absent other agreement with the Examiner, in no event more than fifteen (15) days from the date of service of a deposition subpoena upon such Witness

9. Nothing herein limits the substantive rights of Witnesses or other parties under applicable law to object to or oppose any subpoena the Examiner may serve.

10. This Court shall retain jurisdiction to resolve any disputes arising or related to this Order including any discovery disputes that may arise between or among the parties and to interpret, implement and enforce the provisions of this Order.

11. In accordance with Bankruptcy Rules 2004 and 9016, the Clerk of this Court shall issue subpoenas, signed but otherwise in blank, as requested by the Examiner.

12. This Order is without prejudice to the Trustee's right to file further motions seeking additional documents and testimony pursuant to Bankruptcy Rule 2004(a) or any other applicable law.

Dated: February 11, 2009
New York, New York

/s/ James M. Peck
UNITED STATES BANKRUPTCY JUDGE

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COURT UNITED STATES BANKRUPTCY COURT
COUNTY OF SOUTHERN DISTRICT OF NEW YORK

IN RE LEHMAN BROTHERS HOLDINGS INC. ET AL.,
DEBTOR.

Plaintiff(s)

against

Defendant(s)

CASE ~~INDEX~~ No. 08-13555

AFFIDAVIT OF SERVICE OF SUBPOENA
FOR RULE 2004 EXAMINATION

STATE OF NEW YORK, COUNTY OF NEW YORK SS: The undersigned, being duly sworn, deposes and says; deponent is not a party herein, is over 18 years of age and resides at EAST MEADOW, NEW YORK
That on 8/11/09 at 4:56 P M., at 101 PARK AVENUE, NEW YORK, NEW YORK 6TH FL.
deponent served the within subpoena on ABN AMRO SECURITIES (USA) INC. witness therein named,
FOR RULE 2004 EXAMINATION C/O ROYAL BANK OF SCOTLAND

INDIVIDUAL 1. ☐ by delivering a true copy to said witness personally; deponent knew the person so served to be the witness described in said subpoena.

CORPORATION 2. ☒ a DOMESTIC corporation, by delivering thereat a true copy to CARL KEITT personally, deponent knew said corporation so served to be the corporation witness and knew said individual to be MANAGING AGENT thereof.

SUITABLE AGE PERSON 3. ☐ by delivering thereat a true copy to a person of suitable age and discretion. Said premises is witness'—actual place of business—dwelling place—usual place of abode—within the state.

AFFIXING TO DOOR, ETC. 4. ☐ by affixing a true copy to the door of said premises, which is witness'—actual place of business—dwelling place—usual place of abode—within the state. Deponent was unable, with due diligence to find witness or a person of suitable age and discretion thereat, having called there

MAILING TO RESIDENCE USE WITH 3 OR 4 5A. ☐ Within 20 days of such delivery or affixing, deponent enclosed a copy of same in a postpaid envelope properly addressed to witness at witness' last known residence, at and deposited said envelope in an official depository under the exclusive care and custody of the U.S. Postal Service within New York State.

MAILING TO BUSINESS USE WITH 3 OR 4 5B. ☐ Within 20 days of such delivery or affixing, deponent enclosed a copy of same in a first class postpaid envelope properly addressed to witness at witness' actual place of business, at in an official depository under the exclusive care and custody of the U.S. Postal Service within New York State. The envelope bore the legend "Personal and Confidential" and did not indicate on the outside thereof, by return address or otherwise, that the communication was from an attorney or concerned an action against the witness.

DESCRIPTION USE WITH 1, 2, OR 3 ☒

☒ Male	☐ White Skin	☒ Black Hair	☐ White Hair	☐ 14-20 Yrs.	☐ Under 5'	☐ Under 100 Lbs.
☐ Female	☒ Black Skin	☐ Brown Hair	☐ Balding	☒ 21-35 Yrs.	☐ 5'0"-5'3"	☐ 100-130 Lbs.
	☐ Yellow Skin	☐ Blonde Hair	☐ Mustache	☐ 36-50 Yrs.	☐ 5'4"-5'8"	☒ 131-160 Lbs.
	☐ Brown Skin	☐ Gray Hair	☐ Beard	☐ 51-65 Yrs.	☒ 5'9"-6'0"	☐ 161-200 Lbs.
	☐ Red Skin	☐ Red Hair	☐ Glasses	☐ Over 65 Yrs.	☐ Over 6'	☐ Over 200 Lbs.

Other identifying features:

At the time of said service, deponent paid (tendered) in advance $ the authorized traveling expenses and one day's witness fee.

Sworn to before me on
8/12/09

Gabriela Galindo
Notary Public, State of New York
No. 01GA6187899
Qualified in Queens County
Commission Expires 6/02/2012

PRINT NAME BENEATH SIGNATURE
JUAN D. AGUIRRE
License No. 843839

UNITED STATES BANKRUPTCY COURT

Southern District of New York

In re Lehman Brothers Holdings, Inc., et al.
Debtor

SUBPOENA FOR RULE 2004 EXAMINATION

Case No.* 08-13555 (JMP)

Chapter 11 (Jointly Administered)

To: Ernst & Young
c/o Michael Solender
General Counsel
5 Times Square
New York, NY 10036-6530

cc: Miles Ruthberg
Latham & Watkins
885 Third Avenue
New York, NY 10022-4834

☐ YOU ARE COMMANDED to appear and testify at an examination under Rule 2004, Federal Rules of Bankruptcy Procedure, at the place, date, and time specified below. A copy of the court order authorizing the examination is attached.

PLACE OF TESTIMONY	DATE AND TIME

☒ YOU ARE COMMANDED to produce and permit inspection and copying of the following documents or objects at the place, date, and time specified below (list documents or objects):

See attached rider.

PLACE	DATE AND TIME
Jenner & Block LLP 919 Third Avenue 37th Floor New York, NY 10022-3908	June 8, 2009, 10:30 a.m.

ISSUING OFFICER SIGNATURE AND TITLE	DATE
	May 29, 2009

ISSUING OFFICER'S NAME, ADDRESS, ~~AND PHONE~~ NUMBER
Robert L. Byman
Jenner & Block LLP
919 Third Avenue 37th Floor 312-923-2679
New York, NY 10022-3908

* If the bankruptcy case is pending in a district other than the district in which the subpoena is issued, state the district under the case number.

PROOF OF SERVICE

	DATE	PLACE
SERVED		

SERVED ON (PRINT NAME)	MANNER OF SERVICE
SERVED BY (PRINT NAME)	TITLE

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on _____
DATE

_____
SIGNATURE OF SERVER

_____
ADDRESS OF SERVER

Rule 45, Federal Rules of Civil Procedure, Subdivisions (c), (d), and (e), as amended on December 1, 2007, made applicable in cases under the Bankruptcy Code by Rule 9016, Federal Rules of Bankruptcy Procedure:

(c) Protecting a Person Subject to a Subpoena.

(1) Avoiding Undue Burden or Expense; Sanctions. A party or attorney responsible for issuing and serving a subpoena must take reasonable steps to avoid imposing undue burden or expense on a person subject to the subpoena. The issuing court must enforce this duty and impose an appropriate sanction — which may include lost earnings and reasonable attorney's fees — on a party or attorney who fails to comply.

(2) Command to Produce Materials or Permit Inspection.

(A) Appearance Not Required. A person commanded to produce documents, electronically stored information, or tangible things, or to permit the inspection of premises, need not appear in person at the place of production or inspection unless also commanded to appear for a deposition, hearing, or trial.

(B) Objections. A person commanded to produce documents or tangible things or to permit inspection may serve on the party or attorney designated in the subpoena a written objection to inspecting, copying, testing or sampling any or all of the materials or to inspecting the premises — or to producing electronically stored information in the form or forms requested. The objection must be served before the earlier of the time specified for compliance or 14 days after the subpoena is served. If an objection is made, the following rules apply:

(i) At any time, on notice to the commanded person, the serving party may move the issuing court for an order compelling production or inspection.

(ii) These acts may be required only as directed in the order, and the order must protect a person who is neither a party nor a party's officer from significant expense resulting from compliance.

(3) Quashing or Modifying a Subpoena.

(A) When Required. On timely motion, the issuing court must quash or modify a subpoena that:

(i) fails to allow a reasonable time to comply;

(ii) requires a person who is neither a party nor a party's officer to travel more than 100 miles from where that person resides, is employed, or regularly transacts business in person — except that, subject to Rule 45(c)(3)(B)(iii), the person may be commanded to attend a trial by traveling from any such place within the state where the trial is held;

(iii) requires disclosure of privileged or other protected matter, if no exception or waiver applies; or

(iv) subjects a person to undue burden.

(B) When Permitted. To protect a person subject to or affected by a subpoena, the issuing court may, on motion, quash or modify the subpoena if it requires:

(i) disclosing a trade secret or other confidential research, development, or commercial information;

(ii) disclosing an unretained expert's opinion or information that does not describe specific occurrences in dispute and results from the expert's study that was not requested by a party; or

(iii) a person who is neither a party nor a party's officer to incur substantial expense to travel more than 100 miles to attend trial

(C) Specifying Conditions as an Alternative. In the circumstances described in Rule 45(c)(3)(B), the court may, instead of quashing or modifying a subpoena, order appearance or production under specified conditions if the serving party:

(i) shows a substantial need for the testimony or material that cannot be otherwise met without undue hardship; and

(ii) ensures that the subpoenaed person will be reasonably compensated.

(d) Duties in Responding to a Subpoena.

(1) Producing Documents or Electronically Stored Information. These procedures apply to producing documents or electronically stored information:

(A) Documents. A person responding to a subpoena to produce documents must produce them as they are kept in the ordinary course of business or must organize and label them to correspond to the categories in the demand.

(B) Form for Producing Electronically Stored Information Not Specified. If a subpoena does not specify a form for producing electronically stored information, the person responding must produce it in a form or forms in which it is ordinarily maintained or in a reasonably usable form or forms.

(C) Electronically Stored Information Produced in Only One Form. The person responding need not produce the same electronically stored information in more than one form.

(D) Inaccessible Electronically Stored Information. The person responding need not provide discovery of electronically stored information from sources that the person identifies as not reasonably accessible because of undue burden or cost. On motion to compel discovery or for a protective order, the person responding must show that the information is not reasonably accessible because of undue burden or cost. If that showing is made, the court may nonetheless order discovery from such sources if the requesting party shows good cause, considering the limitations of Rule 26(b)(2)(C). The court may specify conditions for the discovery.

(2) Claiming Privilege or Protection.

(A) Information Withheld. A person withholding subpoenaed information under a claim that it is privileged or subject to protection as trial-preparation material must:

(i) expressly make the claim; and

(ii) describe the nature of the withheld documents, communications, or tangible things in a manner that, without revealing information itself privileged or protected, will enable the parties to assess the claim.

(B) Information Produced. If information produced in response to a subpoena is subject to a claim of privilege or of protection as trial-preparation material, the person making the claim may notify any party that received the information of the claim and the basis for it. After being notified, a party must promptly return, sequester, or destroy the specified information and any copies it has; must not use or disclose the information until the claim is resolved; must take reasonable steps to retrieve the information if the party disclosed it before being notified; and may promptly present the information to the court under seal for a determination of the claim. The person who produced the information must preserve the information until the claim is resolved.

(e) Contempt.

The issuing court may hold in contempt a person who, having been served, fails without adequate excuse to obey the subpoena. A nonparty's failure to obey must be excused if the subpoena purports to require the nonparty to attend or produce at a place outside the limits of Rule 45(c)(3)(A)(ii).

DOCUMENT RIDER

Pursuant to Fed. R. Civ. P. 45, Fed. R. Bankr. P. 2004 and the Court's February 11, 2009 Order ("Order," attached hereto as Exhibit A), Anton R. Valukas, Esq., the appointed Examiner for Lehman Brothers Holdings, Inc. and its affiliated debtors ("Debtors"), through counsel, hereby requests that you produce the documents described below for inspection and copying at the offices of Jenner & Block LLP, 919 Third Avenue, New York, NY 10022-3908 on June 8, 2009 at 10:30 a.m.

INSTRUCTIONS

1. "Document" should be interpreted as broadly as permitted by the Federal Rules of Civil Procedure and includes all tangible things and electronically stored information. Any terms in these requests should likewise be interpreted as broadly as poossible. References to entities should be interpreted broadly to include the named entity and its affiliates, parents, subsidiaries, officers, directors, employees and agents.

2. As directed by the Order, if you withhold any documents from the production based upon a claim of privilege, provide Examiner's counsel with a privilege log containing the information required under Fed. R. Bankr. P. 7026 within ten (10) days of service of the foregoing subpoena.

REQUESTS

1. All documents comprising Ernst & Young's fiscal year-end 2007 audit of Lehman Brothers Holdings, Inc. and any of its affiliates or subsidiaries ("LBHI").

2. All documents comprising Ernst & Young's quarterly or interim work for the fiscal year-end 2008 audit of LBHI.

3. All documents related to or comprising the methodology employed by Ernst & Young to mark to market, value or verify marks or valuations for LBHI assets during 2007 and 2008.

4. All documents related to or comprising the marks to market, value or verification of marks or valuations for LBHI assets during 2007 and 2008.

By: */s/ Robert L. Byman*
Robert L. Byman

JENNER & BLOCK LLP
919 Third Avenue, 37th Floor
New York, New York 10022-3908
Telephone: (212) 891-1600
Facsimile: (212) 891-1699

330 North Wabash Avenue
Chicago, Illinois 60611-7603
Telephone: (312) 222-9350
Facsimile: (312) 527-0484

Attorneys for the Examiner

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

----------x

In re	Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.*,	08-13555 (JMP)
Debtors.	(Jointly Administered)

----------x

ORDER GRANTING EXAMINER'S MOTION DIRECTING THE PRODUCTION OF DOCUMENTS AND AUTHORIZING THE EXAMINATIONS OF THE DEBTORS' CURRENT AND FORMER OFFICERS, DIRECTORS AND EMPLOYEES, AND OTHER PERSONS AND ENTITIES

Upon the Motion of Anton R. Valukas (the "Examiner") for an Order Directing the Production of Documents and Authorizing the Examination of the Debtors' Current and Former Officers, Directors and Employees, and Other Persons and Entities (the "Motion"); and the Court having reviewed the Motion and the exhibits submitted in support; and the Court being satisfied that adequate notice of the Motion has been provided in accordance with the procedures set forth in the order entered September 22, 2008 governing case management and administrative procedures [Docket # 285] (i) to the Court; (ii) counsel for the Debtors;[1] (iii) the U.S. Trustee; (iv) counsel for the Official Committee of Unsecured Creditors; (v) counsel for the Debtors' postpetition lenders; (vi) the Securities and Exchange Committee; (vii) the Internal Revenue Service; (viii) the United States Attorney for the Southern District of New York; (ix) any person with a particularized interest in the subject matter of the Motion; and (x) all parties who have requested notice in these Chapter 11 Cases; and (xi) it appearing that no other or further notice of the Motion need be provided; and after due deliberation and sufficient cause appearing therefor; it is hereby ORDERED

[1] Capitalized terms not otherwise defined shall have the meaning ascribed to them in the Motion.

1. The Motion is granted.

2. The Examiner is authorized, pursuant to Bankruptcy Rule 2004, to issue such subpoenas as may be necessary to compel the production of documents and the testimony of Witnesses in connection with the Examiner's Investigation.

3. The Examiner shall serve each subpoena and a copy of this Order on the target of the subpoena, with copy to (i) the Debtor; (ii) the Securities and Exchange Commission; (iii) the Internal Revenue Service; (iii) the SIPA Trustee; and (iv) the United States Attorney for the Southern District of New York.

4. As directed in ¶ 8 of the Examiner Order, the Examiner shall cooperate fully with any government agencies including, but not limited to, any Federal, state or local government agency that currently or in the future may be investigating the Debtors, their management or their financial condition, and the Examiner shall use best efforts to coordinate with such agencies in order to avoid unnecessary interference with, or duplication of, any investigations conducted by such agencies. The Examiner will follow a protocol to be established with the governmental agencies for the sharing of information to the extent that such sharing benefits the Debtors' estates, and such sharing of information shall be subject to appropriate conditions to protect the Debtors' estates.

5. The Examiner shall file with the Court an affidavit or declaration of service for each subpoena he serves.

6. Unless otherwise agreed to by the Examiner, Witnesses shall have ten (10) days from the service of a subpoena to either (1) produce to the Examiner all responsive documents requested in the Examiner's subpoena, except as provided in ¶ 7 *infra;* or (2) file with the Bankruptcy Court an objection or response to the subpoena, with a hearing promptly scheduled.

7. Unless otherwise agreed by the Examiner, if a Witness withholds any documents from the production based upon a claim of privilege, such Witness is directed to provide counsel for the Examiner with a privilege log, containing the information required under Bankruptcy Rule 7026, within ten (10) days of the service of a subpoena upon the Witnesses.

8. The Witness is directed to submit to oral examination upon reasonable notice and, absent other agreement with the Examiner, in no event more than fifteen (15) days from the date of service of a deposition subpoena upon such Witness

9. Nothing herein limits the substantive rights of Witnesses or other parties under applicable law to object to or oppose any subpoena the Examiner may serve.

10. This Court shall retain jurisdiction to resolve any disputes arising or related to this Order including any discovery disputes that may arise between or among the parties and to interpret, implement and enforce the provisions of this Order.

11. In accordance with Bankruptcy Rules 2004 and 9016, the Clerk of this Court shall issue subpoenas, signed but otherwise in blank, as requested by the Examiner.

12. This Order is without prejudice to the Trustee's right to file further motions seeking additional documents and testimony pursuant to Bankruptcy Rule 2004(a) or any other applicable law.

Dated: February 11, 2009
New York, New York

/s/ James M. Peck
UNITED STATES BANKRUPTCY JUDGE

Your Order Status Is Shown Below

Control Number: 01934962	**Order Status: Delivered**
Date: May 29 2009	**Time: 12:01**
Signature: M HARVARD	**Order Entered: May 29 2009**

The actual weight and dimensions of the shipment may result in a charge that is different from the one shown.

PICKUP INFORMATION		DELIVERY INFORMATION	
Name	JENNER & BLOCK	**Name**	ERNST & YOUNG
Address	919 3RD AVE	**Address**	5 TIMES SQUARE PLZ
Suite/Floor/Dept.	37	**Suite/Floor/Dept.**	
Attn:		**Attn:**	L.AZIZE
City/State/Zip	NEW YORK , NY 10022	**City/State/Zip**	NEW YORK , NY
Pickup Instructions	PLEASE BE ON TIME	**Delivery Instructions**	

SERVICE INFORMATION

Pickup Ready at	May 29 2009 - 11:00	**Return Service**	
Weight	0	**Pieces**	0
Service Type	Not Available	**Requested By**	VAN
CLIENT MATTER#	49011.10012		

Print Page

Your Order Status Is Shown Below

Control Number: 01934960	**Order Status: Delivered**
Date: May 29 2009	**Time: 11:28**
Signature: MIRNA RUPERTO	**Order Entered: May 29 2009**

The actual weight and dimensions of the shipment may result in a charge that is different from the one shown.

PICKUP INFORMATION		DELIVERY INFORMATION	
Name	JENNER & BLOCK	**Name**	LATHAM & WATKINS
Address	919 3RD AVE	**Address**	885 3RD AVE
Suite/Floor/Dept.	37	**Suite/Floor/Dept.**	
Attn:		**Attn:**	
City/State/Zip	NEW YORK , NY 10022	**City/State/Zip**	NEW YORK , NY
Pickup Instructions	PLEASE BE ON TIME	**Delivery Instructions**	

SERVICE INFORMATION

Pickup Ready at	May 29 2009 - 11:00	**Return Service**	
Weight	0	**Pieces**	0
Service Type	Not Available	**Requested By**	VAN
CLIENT MATTER#	49011.10012		

Print Page

B254 (Form 254 – Subpoena for Rule 2004 Examination) (12/07)

PROOF OF SERVICE

	DATE	PLACE
SERVED	5/29/09	EXR. YOUNG 5 Time SQ

SERVED ON (PRINT NAME)	MANNER OF SERVICE
M. HARVARD	HAND DELIVERY
SERVED BY (PRINT NAME)	**TITLE**
DAOUDA TALL	MESSENGER

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on 6/01/09
DATE

SIGNATURE OF SERVER

221 W 37 – NY
ADDRESS OF SERVER

Rule 45, Federal Rules of Civil Procedure, Subdivisions (c), (d), and (e), as amended on December 1, 2007, made applicable in cases under the Bankruptcy Code by Rule 9016, Federal Rules of Bankruptcy Procedure:

(c) Protecting a Person Subject to a Subpoena.

(1) Avoiding Undue Burden or Expense; Sanctions. A party or attorney responsible for issuing and serving a subpoena must take reasonable steps to avoid imposing undue burden or expense on a person subject to the subpoena. The issuing court must enforce this duty and impose an appropriate sanction — which may include lost earnings and reasonable attorney's fees — on a party or attorney who fails to comply.

(2) Command to Produce Materials or Permit Inspection.

(A) Appearance Not Required. A person commanded to produce documents, electronically stored information, or tangible things, or to permit the inspection of premises, need not appear in person at the place of production or inspection unless also commanded to appear for a deposition, hearing, or trial.

(B) Objections. A person commanded to produce documents or tangible things or to permit inspection may serve on the party or attorney designated in the subpoena a written objection to inspecting, copying, testing or sampling any or all of the materials or to inspecting the premises — or to producing electronically stored information in the form or forms requested. The objection must be served before the earlier of the time specified for compliance or 14 days after the subpoena is served. If an objection is made, the following rules apply:

(i) At any time, on notice to the commanded person, the serving party may move the issuing court for an order compelling production or inspection.

(ii) These acts may be required only as directed in the order, and the order must protect a person who is neither a party nor a party's officer from significant expense resulting from compliance.

(3) Quashing or Modifying a Subpoena.

(A) When Required. On timely motion, the issuing court must quash or modify a subpoena that:

(i) fails to allow a reasonable time to comply;

(ii) requires a person who is neither a party nor a party's officer to travel more than 100 miles from where that person resides, is employed, or regularly transacts business in person — except that, subject to Rule 45(c)(3)(B)(iii), the person may be commanded to attend a trial by traveling from any such place within the state where the trial is held;

(iii) requires disclosure of privileged or other protected matter, if no exception or waiver applies; or

(iv) subjects a person to undue burden.

(B) When Permitted. To protect a person subject to or affected by a subpoena, the issuing court may, on motion, quash or modify the subpoena if it requires:

(i) disclosing a trade secret or other confidential research, development, or commercial information;

(ii) disclosing an unretained expert's opinion or information that does not describe specific occurrences in dispute and results from the expert's study that was not requested by a party; or

(iii) a person who is neither a party nor a party's officer to incur substantial expense to travel more than 100 miles to attend trial

(C) Specifying Conditions as an Alternative. In the circumstances described in Rule 45(c)(3)(B), the court may, instead of quashing or modifying a subpoena, order appearance or production under specified conditions if the serving party:

(i) shows a substantial need for the testimony or material that cannot be otherwise met without undue hardship; and

(ii) ensures that the subpoenaed person will be reasonably compensated.

(d) Duties in Responding to a Subpoena.

(1) Producing Documents or Electronically Stored Information. These procedures apply to producing documents or electronically stored information:

(A) Documents. A person responding to a subpoena to produce documents must produce them as they are kept in the ordinary course of business or must organize and label them to correspond to the categories in the demand.

(B) Form for Producing Electronically Stored Information Not Specified. If a subpoena does not specify a form for producing electronically stored information, the person responding must produce it in a form or forms in which it is ordinarily maintained or in a reasonably usable form or forms.

(C) Electronically Stored Information Produced in Only One Form. The person responding need not produce the same electronically stored information in more than one form.

(D) Inaccessible Electronically Stored Information. The person responding need not provide discovery of electronically stored information from sources that the person identifies as not reasonably accessible because of undue burden or cost. On motion to compel discovery or for a protective order, the person responding must show that the information is not reasonably accessible because of undue burden or cost. If that showing is made, the court may nonetheless order discovery from such sources if the requesting party shows good cause, considering the limitations of Rule 26(b)(2)(C). The court may specify conditions for the discovery.

(2) Claiming Privilege or Protection.

(A) Information Withheld. A person withholding subpoenaed information under a claim that it is privileged or subject to protection as trial-preparation material must:

(i) expressly make the claim; and

(ii) describe the nature of the withheld documents, communications, or tangible things in a manner that, without revealing information itself privileged or protected, will enable the parties to assess the claim.

(B) Information Produced. If information produced in response to a subpoena is subject to a claim of privilege or of protection as trial-preparation material, the person making the claim may notify any party that received the information of the claim and the basis for it. After being notified, a party must promptly return, sequester, or destroy the specified information and any copies it has; must not use or disclose the information until the claim is resolved; must take reasonable steps to retrieve the information if the party disclosed it before being notified; and may promptly present the information to the court under seal for a determination of the claim. The person who produced the information must preserve the information until the claim is resolved.

(e) Contempt.

The issuing court may hold in contempt a person who, having been served, fails without adequate excuse to obey the subpoena. A nonparty's failure to obey must be excused if the subpoena purports to require the nonparty to attend or produce at a place outside the limits of Rule 45(c)(3)(A)(ii).

B254 (Form 254 – Subpoena for Rule 2004 Examination) (12/07)

PROOF OF SERVICE

	DATE	PLACE
SERVED	5/29/09	Latham & Watkins 885-3rd.

SERVED ON (PRINT NAME)	MANNER OF SERVICE
MIRNA RUPERTO	HAND DELIVERY
SERVED BY (PRINT NAME)	**TITLE**
DAOUDA TALL	MESSENGER

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on 6/01/09
DATE

SIGNATURE OF SERVER

221 W 37 NY NY
ADDRESS OF SERVER

Rule 45, Federal Rules of Civil Procedure, Subdivisions (c), (d), and (e), as amended on December 1, 2007, made applicable in cases under the Bankruptcy Code by Rule 9016, Federal Rules of Bankruptcy Procedure:

(c) Protecting a Person Subject to a Subpoena.

(1) Avoiding Undue Burden or Expense; Sanctions. A party or attorney responsible for issuing and serving a subpoena must take reasonable steps to avoid imposing undue burden or expense on a person subject to the subpoena. The issuing court must enforce this duty and impose an appropriate sanction — which may include lost earnings and reasonable attorney's fees — on a party or attorney who fails to comply.

(2) Command to Produce Materials or Permit Inspection.

(A) Appearance Not Required. A person commanded to produce documents, electronically stored information, or tangible things, or to permit the inspection of premises, need not appear in person at the place of production or inspection unless also commanded to appear for a deposition, hearing, or trial.

(B) Objections. A person commanded to produce documents or tangible things or to permit inspection may serve on the party or attorney designated in the subpoena a written objection to inspecting, copying, testing or sampling any or all of the materials or to inspecting the premises — or to producing electronically stored information in the form or forms requested. The objection must be served before the earlier of the time specified for compliance or 14 days after the subpoena is served. If an objection is made, the following rules apply:

(i) At any time, on notice to the commanded person, the serving party may move the issuing court for an order compelling production or inspection.

(ii) These acts may be required only as directed in the order, and the order must protect a person who is neither a party nor a party's officer from significant expense resulting from compliance.

(3) Quashing or Modifying a Subpoena.

(A) When Required. On timely motion, the issuing court must quash or modify a subpoena that:

(i) fails to allow a reasonable time to comply;

(ii) requires a person who is neither a party nor a party's officer to travel more than 100 miles from where that person resides, is employed, or regularly transacts business in person — except that, subject to Rule 45(c)(3)(B)(iii), the person may be commanded to attend a trial by traveling from any such place within the state where the trial is held;

(iii) requires disclosure of privileged or other protected matter, if no exception or waiver applies; or

(iv) subjects a person to undue burden.

(B) When Permitted. To protect a person subject to or affected by a subpoena, the issuing court may, on motion, quash or modify the subpoena if it requires:

(i) disclosing a trade secret or other confidential research, development, or commercial information;

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(e) Contempt.

The issuing court may hold in contempt a person who, having been served, fails without adequate excuse to obey the subpoena. A nonparty's failure to obey must be excused if the subpoena purports to require the nonparty to attend or produce at a place outside the limits of Rule 45(c)(3)(A)(ii).

B254 (Form 254 – Subpoena for Rule 2004 Examination) (12/07)

UNITED STATES BANKRUPTCY COURT

Southern District of New York

In re Lehman Brothers Holdings, Inc., et al.,
Debtor

SUBPOENA FOR RULE 2004 EXAMINATION

Case No.* 08-13555(JMP)

Chapter 11 (Jointly Administered)

To: Korea Development Bank
32nd Floor
Mutual of America Life Insurance Bldg.
320 Park Ave., New York, NY 10022

cc: Louis M. Solomon
Dechert LLP
1095 Avenue of the Americas
New York, NY 10036

☐ YOU ARE COMMANDED to appear and testify at an examination under Rule 2004, Federal Rules of Bankruptcy Procedure, at the place, date, and time specified below. A copy of the court order authorizing the examination is attached.

PLACE OF TESTIMONY	DATE AND TIME

☒ YOU ARE COMMANDED to produce and permit inspection and copying of the following documents or objects at the place, date, and time specified below (list documents or objects):

See attached rider

PLACE	DATE AND TIME
Jenner & Block LLP 919 Third Avenue, 37th Floor New York, NY 10022-3908	August 7, 2009

ISSUING OFFICER SIGNATURE AND TITLE	DATE
Robert L. Byman	July 28, 2009

ISSUING OFFICER'S NAME, ADDRESS, AND PHONE NUMBER Robert L. Byman
Jenner & Block LLP
919 Third Avenue, 37th Floor
New York, NY 10022-3908 (312) 923-2679

* If the bankruptcy case is pending in a district other than the district in which the subpoena is issued, state the district under the case number.

PROOF OF SERVICE

	DATE	PLACE
SERVED		

SERVED ON (PRINT NAME)	MANNER OF SERVICE
SERVED BY (PRINT NAME)	TITLE

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on _____
DATE

_____
SIGNATURE OF SERVER

_____
ADDRESS OF SERVER

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DOCUMENT RIDER

Pursuant to Fed. R. Civ. P. 45, Fed. R. Bankr. P. 2004 and the Court's February 11, 2009 Order ("Oder," attached hereto as Exhibit A), Anton R. Valukas, Esq., the appointed Examiner for Lehman Brothers Holdings, Inc. ("LBHI") and its affiliated debtors ("Debtors"), through counsel, hereby requests that you produce the documents described below for inspection and copying at the offices of Jenner & Block LLP, 919 Third Avenue, New York, NY 10022-3908 on August 7, 2009 at 10:30 a.m.

INSTRUCTIONS

1. "Document" should be interpreted as broadly as permitted by the Federal Rules of Civil Procedure and includes all tangible things and electronically stored information. Any terms in these requests should likewise be interpreted as broadly as possible. References to entities should be interpreted broadly to include the named entity and its affiliates, parents, subsidiaries, officers, directors, employees and agents.

2. As directed by the Order, if you withhold any documents from the production based upon a claim of privilege, provide Examiner's counsel with a privilege log containing the information required under Fed. R. Bank. P. 7026 within ten (10) days of service of the foregoing subpoena.

REQUESTS

Please provide any documents or information concerning the potential acquisition by KDB (either acting alone, or as part of a consortium) of either LBHI, Lehman Brothers Inc. ("LBI") or Neuberger Berman, or any of the assets, divisions, departments, groups, parts or subsidiaries belonging to any of them (the "target entities") including but not limited to:

1. All communications between Korea Development Bank and LBHI, LBI or any other Lehman entity in connection with the potential investment in or acquisition of any of the target entities.

2. All analyses or reports created by or at the request or direction of Korea Development Bank concerning the financial condition or the valuation of any assets and/or liabilities of any of the target entities.

3. All documents reflecting communications with KDB's regulators regarding KDB's potential investment in or acquisition of the target entities.

4. All communications within KDB or between or among KDB and other consortium members regarding the potential investment in or acquisition of the target entities.

5. All communications between or among KDB and Perella Weinberg or J.P. Morgan in their roles as strategic advisors to KDB with respect to the potential investment in or acquisition of the target entities.

By: *<u>/s/ Robert L. Byman</u>*
Robert L. Byman

JENNER & BLOCK LLP
919 Third Avenue, 37th Floor
New York, New York 10022-3908
Telephone: (212) 891-1600
Facsimile: (212) 891-1699

330 North Wabash Avenue
Chicago, Illinois 60611-7603
Telephone: (312) 222-9350
Facsimile: (312) 527-0484

Attorneys for the Examiner

EXHIBIT A

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

---x

In re	Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.,*	08-13555 (JMP)
Debtors.	(Jointly Administered)

---x

ORDER GRANTING EXAMINER'S MOTION DIRECTING THE PRODUCTION OF DOCUMENTS AND AUTHORIZING THE EXAMINATIONS OF THE DEBTORS' CURRENT AND FORMER OFFICERS, DIRECTORS AND EMPLOYEES, AND OTHER PERSONS AND ENTITIES

Upon the Motion of Anton R. Valukas (the "Examiner") for an Order Directing the Production of Documents and Authorizing the Examination of the Debtors' Current and Former Officers, Directors and Employees, and Other Persons and Entities (the "Motion"); and the Court having reviewed the Motion and the exhibits submitted in support; and the Court being satisfied that adequate notice of the Motion has been provided in accordance with the procedures set forth in the order entered September 22, 2008 governing case management and administrative procedures [Docket # 285] (i) to the Court; (ii) counsel for the Debtors;[1] (iii) the U.S. Trustee; (iv) counsel for the Official Committee of Unsecured Creditors; (v) counsel for the Debtors' postpetition lenders; (vi) the Securities and Exchange Committee; (vii) the Internal Revenue Service; (viii) the United States Attorney for the Southern District of New York; (ix) any person with a particularized interest in the subject matter of the Motion; and (x) all parties who have requested notice in these Chapter 11 Cases; and (xi) it appearing that no other or further notice of the Motion need be provided; and after due deliberation and sufficient cause appearing therefor; it is hereby ORDERED

[1] Capitalized terms not otherwise defined shall have the meaning ascribed to them in the Motion.

1. The Motion is granted.

2. The Examiner is authorized, pursuant to Bankruptcy Rule 2004, to issue such subpoenas as may be necessary to compel the production of documents and the testimony of Witnesses in connection with the Examiner's Investigation.

3. The Examiner shall serve each subpoena and a copy of this Order on the target of the subpoena, with copy to (i) the Debtor; (ii) the Securities and Exchange Commission; (iii) the Internal Revenue Service; (iii) the SIPA Trustee; and (iv) the United States Attorney for the Southern District of New York.

4. As directed in ¶ 8 of the Examiner Order, the Examiner shall cooperate fully with any government agencies including, but not limited to, any Federal, state or local government agency that currently or in the future may be investigating the Debtors, their management or their financial condition, and the Examiner shall use best efforts to coordinate with such agencies in order to avoid unnecessary interference with, or duplication of, any investigations conducted by such agencies. The Examiner will follow a protocol to be established with the governmental agencies for the sharing of information to the extent that such sharing benefits the Debtors' estates, and such sharing of information shall be subject to appropriate conditions to protect the Debtors' estates.

5. The Examiner shall file with the Court an affidavit or declaration of service for each subpoena he serves.

6. Unless otherwise agreed to by the Examiner, Witnesses shall have ten (10) days from the service of a subpoena to either (1) produce to the Examiner all responsive documents requested in the Examiner's subpoena, except as provided in ¶ 7 *infra;* or (2) file with the Bankruptcy Court an objection or response to the subpoena, with a hearing promptly scheduled.

7. Unless otherwise agreed by the Examiner, if a Witness withholds any documents from the production based upon a claim of privilege, such Witness is directed to provide counsel for the Examiner with a privilege log, containing the information required under Bankruptcy Rule 7026, within ten (10) days of the service of a subpoena upon the Witnesses.

8. The Witness is directed to submit to oral examination upon reasonable notice and, absent other agreement with the Examiner, in no event more than fifteen (15) days from the date of service of a deposition subpoena upon such Witness

9. Nothing herein limits the substantive rights of Witnesses or other parties under applicable law to object to or oppose any subpoena the Examiner may serve.

10. This Court shall retain jurisdiction to resolve any disputes arising or related to this Order including any discovery disputes that may arise between or among the parties and to interpret, implement and enforce the provisions of this Order.

11. In accordance with Bankruptcy Rules 2004 and 9016, the Clerk of this Court shall issue subpoenas, signed but otherwise in blank, as requested by the Examiner.

12. This Order is without prejudice to the Trustee's right to file further motions seeking additional documents and testimony pursuant to Bankruptcy Rule 2004(a) or any other applicable law.

Dated: February 11, 2009
New York, New York

/s/ James M. Peck
UNITED STATES BANKRUPTCY JUDGE

UNITED STATES BANKRUPTCY COURT

Southern District of New York

In re Lehman Brothers Holdings, Inc., et al.,
Debtor

SUBPOENA FOR RULE 2004 EXAMINATION

Case No.* 08-13555 (JMP)

Chapter 11 (Jointly Administered)

To: Lazard Ltd.
30 Rockefeller Place
New York, NY 10020

☐ YOU ARE COMMANDED to appear and testify at an examination under Rule 2004, Federal Rules of Bankruptcy Procedure, at the place, date, and time specified below. A copy of the court order authorizing the examination is attached.

PLACE OF TESTIMONY	DATE AND TIME

☒ YOU ARE COMMANDED to produce and permit inspection and copying of the following documents or objects at the place, date, and time specified below (list documents or objects):

See attached rider.

PLACE	DATE AND TIME
Jenner & Block LLP 919 Third Avenue, 37th Floor New York, NY 10022-3908	August 20, 2009

ISSUING OFFICER SIGNATURE AND TITLE	DATE
	August 10, 2009

ISSUING OFFICER'S NAME, ADDRESS, AND PHONE NUMBER	
Robert L. Byman Jenner & Block LLP 919 Third Avenue, 37th Floor New York NY 10022-3908	(312) 923-2679

* If the bankruptcy case is pending in a district other than the district in which the subpoena is issued, state the district under the case number.

PROOF OF SERVICE

	DATE	PLACE
SERVED		

SERVED ON (PRINT NAME)	MANNER OF SERVICE
SERVED BY (PRINT NAME)	TITLE

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on _____

DATE

SIGNATURE OF SERVER

ADDRESS OF SERVER

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Pursuant to Fed. R. Civ. P. 45, Fed. R. Bankr. P. 2004 and the Court's February 11, 2009 Order ("Oder," attached hereto as Exhibit A), Anton R. Valukas, Esq., the appointed Examiner for Lehman Brothers Holdings, Inc. ("LBHI") and its affiliated debtors ("Debtors"), through counsel, hereby requests that you produce the documents described below for inspection and copying at the offices of Jenner & Block LLP, 919 Third Avenue, New York, NY 10022-3908 on August 20, 2009 at 10:30 a.m.

INSTRUCTIONS

1. "Document" should be interpreted as broadly as permitted by the Federal Rules of Civil Procedure and includes all tangible things and electronically stored information. Any terms in these requests should likewise be interpreted as broadly as possible. References to entities should be interpreted broadly to include the named entity and its affiliates, parents, subsidiaries, officers, directors, employees and agents.

2. As directed by the Order, if you withhold any documents from the production based upon a claim of privilege, provide Examiner's counsel with a privilege log containing the information required under Fed. R. Bank. P. 7026 within ten (10) days of service of the foregoing subpoena.

REQUESTS

Please produce documents responsive to the below requests for May 1, 2008 to September 30, 2008.

1. Please produce documents that concern, discuss, evaluate or analyze potential mergers with, spin offs of, investments in, or acquisitions of any assets, divisions, departments, groups, parts, or subsidiaries of, LBHI or its affiliates by any other entity.

By: *<u>/s/ Robert L. Byman</u>*
Robert L. Byman

JENNER & BLOCK LLP
919 Third Avenue, 37th Floor
New York, New York 10022-3908
Telephone: (212) 891-1600
Facsimile: (212) 891-1699

330 North Wabash Avenue
Chicago, Illinois 60611-7603
Telephone: (312) 222-9350
Facsimile: (312) 527-0484

Attorneys for the Examiner

EXHIBIT A

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

----------x

In re	Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.,*	08-13555 (JMP)
Debtors.	(Jointly Administered)

---------- x

ORDER GRANTING EXAMINER'S MOTION DIRECTING THE PRODUCTION OF DOCUMENTS AND AUTHORIZING THE EXAMINATIONS OF THE DEBTORS' CURRENT AND FORMER OFFICERS, DIRECTORS AND EMPLOYEES, AND OTHER PERSONS AND ENTITIES

Upon the Motion of Anton R. Valukas (the "Examiner") for an Order Directing the Production of Documents and Authorizing the Examination of the Debtors' Current and Former Officers, Directors and Employees, and Other Persons and Entities (the "Motion"); and the Court having reviewed the Motion and the exhibits submitted in support; and the Court being satisfied that adequate notice of the Motion has been provided in accordance with the procedures set forth in the order entered September 22, 2008 governing case management and administrative procedures [Docket # 285] (i) to the Court; (ii) counsel for the Debtors;[1] (iii) the U.S. Trustee; (iv) counsel for the Official Committee of Unsecured Creditors; (v) counsel for the Debtors' postpetition lenders; (vi) the Securities and Exchange Committee; (vii) the Internal Revenue Service; (viii) the United States Attorney for the Southern District of New York; (ix) any person with a particularized interest in the subject matter of the Motion; and (x) all parties who have requested notice in these Chapter 11 Cases; and (xi) it appearing that no other or further notice of the Motion need be provided; and after due deliberation and sufficient cause appearing therefor; it is hereby ORDERED

[1] Capitalized terms not otherwise defined shall have the meaning ascribed to them in the Motion.

1. The Motion is granted.

2. The Examiner is authorized, pursuant to Bankruptcy Rule 2004, to issue such subpoenas as may be necessary to compel the production of documents and the testimony of Witnesses in connection with the Examiner's Investigation.

3. The Examiner shall serve each subpoena and a copy of this Order on the target of the subpoena, with copy to (i) the Debtor; (ii) the Securities and Exchange Commission; (iii) the Internal Revenue Service; (iii) the SIPA Trustee; and (iv) the United States Attorney for the Southern District of New York.

4. As directed in ¶ 8 of the Examiner Order, the Examiner shall cooperate fully with any government agencies including, but not limited to, any Federal, state or local government agency that currently or in the future may be investigating the Debtors, their management or their financial condition, and the Examiner shall use best efforts to coordinate with such agencies in order to avoid unnecessary interference with, or duplication of, any investigations conducted by such agencies. The Examiner will follow a protocol to be established with the governmental agencies for the sharing of information to the extent that such sharing benefits the Debtors' estates, and such sharing of information shall be subject to appropriate conditions to protect the Debtors' estates.

5. The Examiner shall file with the Court an affidavit or declaration of service for each subpoena he serves.

6. Unless otherwise agreed to by the Examiner, Witnesses shall have ten (10) days from the service of a subpoena to either (1) produce to the Examiner all responsive documents requested in the Examiner's subpoena, except as provided in ¶ 7 *infra;* or (2) file with the Bankruptcy Court an objection or response to the subpoena, with a hearing promptly scheduled.

7. Unless otherwise agreed by the Examiner, if a Witness withholds any documents from the production based upon a claim of privilege, such Witness is directed to provide counsel for the Examiner with a privilege log, containing the information required under Bankruptcy Rule 7026, within ten (10) days of the service of a subpoena upon the Witnesses.

8. The Witness is directed to submit to oral examination upon reasonable notice and, absent other agreement with the Examiner, in no event more than fifteen (15) days from the date of service of a deposition subpoena upon such Witness

9. Nothing herein limits the substantive rights of Witnesses or other parties under applicable law to object to or oppose any subpoena the Examiner may serve.

10. This Court shall retain jurisdiction to resolve any disputes arising or related to this Order including any discovery disputes that may arise between or among the parties and to interpret, implement and enforce the provisions of this Order.

11. In accordance with Bankruptcy Rules 2004 and 9016, the Clerk of this Court shall issue subpoenas, signed but otherwise in blank, as requested by the Examiner.

12. This Order is without prejudice to the Trustee's right to file further motions seeking additional documents and testimony pursuant to Bankruptcy Rule 2004(a) or any other applicable law.

Dated: February 11, 2009
New York, New York

/s/ James M. Peck
UNITED STATES BANKRUPTCY JUDGE

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COURT UNITED STATES BANKRUPTCY COURT
COUNTY OF SOUTHERN DISTRICT OF NEW YORK

IN RE LEHMAN BROTHERS HOLDINGS, INC., ET AL.,
DEBTOR

Index No. 08-13555 (JMP)

AFFIDAVIT OF SERVICE OF SUBPOENA
FOR RULE 2004 EXAMINATION

STATE OF NEW YORK, COUNTY OF NEW YORK SS: The undersigned, being duly sworn, deposes and says; deponent is not party herein, is over 18 years of age and resides at EAST MEADOW, NEW YORK

That on 8/10/09 at 12:46 PM., at 30 ROCKEFELLER PLAZA, NEW YORK, NEW YORK deponent served the within subpoena on LAZARD LTD. witness therein named FOR RULE 2004 EXAMINATION

INDIVIDUAL 1. ☐ by delivering a true copy to said witness personally; deponent knew the person so served to be the witness described in said subpoena.

CORPORATION 2. ☒ a DOMESTIC corporation, by delivering thereat a true copy to STEVEN PEARL personally, deponent knew said corporation so served to be the corporation witness and knew said individual to be MANAGING AGENT thereof.

SUITABLE AGE PERSON 3. ☐ by delivering thereat a true copy to a person of suitable age and discretion. Said premises is witness'—actual place of business—dwelling place—usual place of abode—within the state.

AFFIXING TO DOOR, ETC. 4. ☐ by affixing a true copy to the door of said premises, which is witness'—actual place of business—dwelling place—usual place of abode—within the state. Deponent was unable, with due diligence to find witness or a person of suitable age and discretion thereat, having called there

MAILING TO RESIDENCE USE WITH 3 OR 4 5A. ☐ Within 20 days of such delivery or affixing, deponent enclosed a copy of same in a postpaid envelope properly addressed to witness at witness' last known residence, at and deposited said envelope in an official depository under the exclusive care and custody of the U.S. Postal Service within New York State.

MAILING TO BUSINESS USE WITH 3 OR 4 5B. ☐ Within 20 days of such delivery or affixing, deponent enclosed a copy of same in a first class postpaid envelope properly addressed to witness at witness' actual place of business, at in an official depository under the exclusive care and custody of the U.S. Postal Service within New York State. The envelope bore the legend "Personal and Confidential" and did not indicate on the outside thereof, by return address or otherwise, that the communication was from an attorney or concerned an action against the witness.

DESCRIPTION USE WITH 1, 2, OR 3 ☒

☒ Male	☒ White Skin	☒ Black Hair	☐ White Hair	☐ 14-20 Yrs.	☐ Under 5'	☐ Under 100 Lbs.
☐ Female	☐ Black Skin	☐ Brown Hair	☐ Balding	☐ 21-35 Yrs.	☐ 5'0"-5'3"	☐ 100-130 Lbs.
	☐ Yellow Skin	☐ Blonde Hair	☐ Mustache	☒ 36-50 Yrs.	☐ 5'4"-5'8"	☐ 131-160 Lbs.
	☐ Brown Skin	☐ Gray Hair	☐ Beard	☐ 51-65 Yrs.	☒ 5'9"-6'0"	☒ 161-200 Lbs.
	☐ Red Skin	☐ Red Hair	☐ Glasses	☐ Over 65 Yrs.	☐ Over 6'	☐ Over 200 Lbs.

Other identifying features:

At the time of said service, deponent paid (tendered) in advance $ the authorized traveling expenses and one day's witness fee.

Sworn to before me on 8/10/09

Gabriela Galindo
Notary Public, State of New York
No. 01GA6187899
Qualified in Queens County
Commission Expires 6/02/2012

PRINT NAME BENEATH SIGNATURE
JUAN D. AGUIRRE

License No. 843839

UNITED STATES BANKRUPTCY COURT

Southern District of New York

In re Lehman Brothers Holdings, Inc., et al.,
Debtor

SUBPOENA FOR RULE 2004 EXAMINATION

Case No.* 08-13555

Chapter 11 (jointly administered)

To: Perella Weinberg Partners LP
767 Fifth Avenue
New York, NY 10153

☐ YOU ARE COMMANDED to appear and testify at an examination under Rule 2004, Federal Rules of Bankruptcy Procedure, at the place, date, and time specified below. A copy of the court order authorizing the examination is attached.

PLACE OF TESTIMONY	DATE AND TIME

☒ YOU ARE COMMANDED to produce and permit inspection and copying of the following documents or objects at the place, date, and time specified below (list documents or objects):

See attached rider.

PLACE	DATE AND TIME
Jenner & Block LLP 919 3rd Avenue, 37th Floor New York, NY 10022-3908	August 24, 2009

ISSUING OFFICER SIGNATURE AND TITLE	DATE
	August 11, 2009

ISSUING OFFICER'S NAME, ADDRESS, AND PHONE NUMBER	
Robert L. Byman Jenner & Block LLP 919 Third Avenue, 37th Floor New York NY 10022-3908	(312) 923-2679

* If the bankruptcy case is pending in a district other than the district in which the subpoena is issued, state the district under the case number.

PROOF OF SERVICE

	DATE	PLACE
SERVED		

SERVED ON (PRINT NAME)	MANNER OF SERVICE
SERVED BY (PRINT NAME)	TITLE

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on _____

DATE

SIGNATURE OF SERVER

ADDRESS OF SERVER

Rule 45, Federal Rules of Civil Procedure, Subdivisions (c), (d), and (e), as amended on December 1, 2007, made applicable in cases under the Bankruptcy Code by Rule 9016, Federal Rules of Bankruptcy Procedure:

(c) Protecting a Person Subject to a Subpoena.

(1) Avoiding Undue Burden or Expense; Sanctions. A party or attorney responsible for issuing and serving a subpoena must take reasonable steps to avoid imposing undue burden or expense on a person subject to the subpoena. The issuing court must enforce this duty and impose an appropriate sanction — which may include lost earnings and reasonable attorney's fees — on a party or attorney who fails to comply.

(2) Command to Produce Materials or Permit Inspection.

(A) Appearance Not Required. A person commanded to produce documents, electronically stored information, or tangible things, or to permit the inspection of premises, need not appear in person at the place of production or inspection unless also commanded to appear for a deposition, hearing, or trial.

(B) Objections. A person commanded to produce documents or tangible things or to permit inspection may serve on the party or attorney designated in the subpoena a written objection to inspecting, copying, testing or sampling any or all of the materials or to inspecting the premises — or to producing electronically stored information in the form or forms requested. The objection must be served before the earlier of the time specified for compliance or 14 days after the subpoena is served. If an objection is made, the following rules apply:

(i) At any time, on notice to the commanded person, the serving party may move the issuing court for an order compelling production or inspection.

(ii) These acts may be required only as directed in the order, and the order must protect a person who is neither a party nor a party's officer from significant expense resulting from compliance.

(3) Quashing or Modifying a Subpoena.

(A) When Required. On timely motion, the issuing court must quash or modify a subpoena that:

(i) fails to allow a reasonable time to comply;

(ii) requires a person who is neither a party nor a party's officer to travel more than 100 miles from where that person resides, is employed, or regularly transacts business in person — except that, subject to Rule 45(c)(3)(B)(iii), the person may be commanded to attend a trial by traveling from any such place within the state where the trial is held;

(iii) requires disclosure of privileged or other protected matter, if no exception or waiver applies; or

(iv) subjects a person to undue burden.

(B) When Permitted. To protect a person subject to or affected by a subpoena, the issuing court may, on motion, quash or modify the subpoena if it requires:

(i) disclosing a trade secret or other confidential research, development, or commercial information;

(ii) disclosing an unretained expert's opinion or information that does not describe specific occurrences in dispute and results from the expert's study that was not requested by a party; or

(iii) a person who is neither a party nor a party's officer to incur substantial expense to travel more than 100 miles to attend trial

(C) Specifying Conditions as an Alternative. In the circumstances described in Rule 45(c)(3)(B), the court may, instead of quashing or modifying a subpoena, order appearance or production under specified conditions if the serving party:

(i) shows a substantial need for the testimony or material that cannot be otherwise met without undue hardship; and

(ii) ensures that the subpoenaed person will be reasonably compensated.

(d) Duties in Responding to a Subpoena.

(1) Producing Documents or Electronically Stored Information. These procedures apply to producing documents or electronically stored information:

(A) Documents. A person responding to a subpoena to produce documents must produce them as they are kept in the ordinary course of business or must organize and label them to correspond to the categories in the demand.

(B) Form for Producing Electronically Stored Information Not Specified. If a subpoena does not specify a form for producing electronically stored information, the person responding must produce it in a form or forms in which it is ordinarily maintained or in a reasonably usable form or forms.

(C) Electronically Stored Information Produced in Only One Form. The person responding need not produce the same electronically stored information in more than one form.

(D) Inaccessible Electronically Stored Information. The person responding need not provide discovery of electronically stored information from sources that the person identifies as not reasonably accessible because of undue burden or cost. On motion to compel discovery or for a protective order, the person responding must show that the information is not reasonably accessible because of undue burden or cost. If that showing is made, the court may nonetheless order discovery from such sources if the requesting party shows good cause, considering the limitations of Rule 26(b)(2)(C). The court may specify conditions for the discovery.

(2) Claiming Privilege or Protection.

(A) Information Withheld. A person withholding subpoenaed information under a claim that it is privileged or subject to protection as trial-preparation material must:

(i) expressly make the claim; and

(ii) describe the nature of the withheld documents, communications, or tangible things in a manner that, without revealing information itself privileged or protected, will enable the parties to assess the claim.

(B) Information Produced. If information produced in response to a subpoena is subject to a claim of privilege or of protection as trial-preparation material, the person making the claim may notify any party that received the information of the claim and the basis for it. After being notified, a party must promptly return, sequester, or destroy the specified information and any copies it has; must not use or disclose the information until the claim is resolved; must take reasonable steps to retrieve the information if the party disclosed it before being notified; and may promptly present the information to the court under seal for a determination of the claim. The person who produced the information must preserve the information until the claim is resolved.

(e) Contempt.

The issuing court may hold in contempt a person who, having been served, fails without adequate excuse to obey the subpoena. A nonparty's failure to obey must be excused if the subpoena purports to require the nonparty to attend or produce at a place outside the limits of Rule 45(c)(3)(A)(ii).

DOCUMENT RIDER

Pursuant to Fed. R. Civ. P. 45, Fed. R. Bankr. P. 2004 and the Court's February 11, 2009 Order ("Order," attached hereto as Exhibit A), Anton R. Valukas, Esq., the appointed Examiner for Lehman Brothers Holdings, Inc. ("LBHI") and its affiliated debtors ("Debtors"), through counsel, hereby requests that you produce the documents described below for inspection and copying at the offices of Jenner & Block LLP, 919 Third Avenue, New York, NY 10022-3908 on August 24, 2009 at 10:30 a.m.

INSTRUCTIONS

1. "Document" should be interpreted as broadly as permitted by the Federal Rules of Civil Procedure and includes all tangible things and electronically stored information. Any terms in these requests should likewise be interpreted as broadly as possible. References to entities should be interpreted broadly to include the named entity and its affiliates, parents, subsidiaries, officers, directors, employees and agents.

2. As directed by the Order, if you withhold any documents from the production based upon a claim of privilege, provide Examiner's counsel with a privilege log containing the information required under Fed. R. Bank. P. 7026 within ten (10) days of service of the foregoing subpoena.

REQUESTS

Please produce documents responsive to the below requests for May 1, 2008 to September 30, 2008.

1. Please produce documents that concern, discuss, evaluate or analyze potential mergers with, investments in, or acquisitions of any assets, divisions, departments, groups, parts, or subsidiaried of LBHI or any of its affiliates by Korea Development Bank, Hana Financial Group, or any other entity.

By: */s/ Robert L. Byman*
Robert L. Byman

JENNER & BLOCK LLP
919 Third Avenue, 37th Floor
New York, New York 10022-3908
Telephone: (212) 891-1600
Facsimile: (212) 891-1699

330 North Wabash Avenue
Chicago, Illinois 60611-7603
Telephone: (312) 222-9350
Facsimile: (312) 527-0484

Attorneys for the Examiner

EXHIBIT A

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

----------x

In re	Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.,*	08-13555 (JMP)
Debtors.	(Jointly Administered)

---------- x

ORDER GRANTING EXAMINER'S MOTION DIRECTING THE PRODUCTION OF DOCUMENTS AND AUTHORIZING THE EXAMINATIONS OF THE DEBTORS' CURRENT AND FORMER OFFICERS, DIRECTORS AND EMPLOYEES, AND OTHER PERSONS AND ENTITIES

Upon the Motion of Anton R. Valukas (the "Examiner") for an Order Directing the Production of Documents and Authorizing the Examination of the Debtors' Current and Former Officers, Directors and Employees, and Other Persons and Entities (the "Motion"); and the Court having reviewed the Motion and the exhibits submitted in support; and the Court being satisfied that adequate notice of the Motion has been provided in accordance with the procedures set forth in the order entered September 22, 2008 governing case management and administrative procedures [Docket # 285] (i) to the Court; (ii) counsel for the Debtors;[1] (iii) the U.S. Trustee; (iv) counsel for the Official Committee of Unsecured Creditors; (v) counsel for the Debtors' postpetition lenders; (vi) the Securities and Exchange Committee; (vii) the Internal Revenue Service; (viii) the United States Attorney for the Southern District of New York; (ix) any person with a particularized interest in the subject matter of the Motion; and (x) all parties who have requested notice in these Chapter 11 Cases; and (xi) it appearing that no other or further notice of the Motion need be provided; and after due deliberation and sufficient cause appearing therefor; it is hereby ORDERED

[1] Capitalized terms not otherwise defined shall have the meaning ascribed to them in the Motion.

1. The Motion is granted.

2. The Examiner is authorized, pursuant to Bankruptcy Rule 2004, to issue such subpoenas as may be necessary to compel the production of documents and the testimony of Witnesses in connection with the Examiner's Investigation.

3. The Examiner shall serve each subpoena and a copy of this Order on the target of the subpoena, with copy to (i) the Debtor; (ii) the Securities and Exchange Commission; (iii) the Internal Revenue Service; (iii) the SIPA Trustee; and (iv) the United States Attorney for the Southern District of New York.

4. As directed in ¶ 8 of the Examiner Order, the Examiner shall cooperate fully with any government agencies including, but not limited to, any Federal, state or local government agency that currently or in the future may be investigating the Debtors, their management or their financial condition, and the Examiner shall use best efforts to coordinate with such agencies in order to avoid unnecessary interference with, or duplication of, any investigations conducted by such agencies. The Examiner will follow a protocol to be established with the governmental agencies for the sharing of information to the extent that such sharing benefits the Debtors' estates, and such sharing of information shall be subject to appropriate conditions to protect the Debtors' estates.

5. The Examiner shall file with the Court an affidavit or declaration of service for each subpoena he serves.

6. Unless otherwise agreed to by the Examiner, Witnesses shall have ten (10) days from the service of a subpoena to either (1) produce to the Examiner all responsive documents requested in the Examiner's subpoena, except as provided in ¶ 7 *infra;* or (2) file with the Bankruptcy Court an objection or response to the subpoena, with a hearing promptly scheduled.

7. Unless otherwise agreed by the Examiner, if a Witness withholds any documents from the production based upon a claim of privilege, such Witness is directed to provide counsel for the Examiner with a privilege log, containing the information required under Bankruptcy Rule 7026, within ten (10) days of the service of a subpoena upon the Witnesses.

8. The Witness is directed to submit to oral examination upon reasonable notice and, absent other agreement with the Examiner, in no event more than fifteen (15) days from the date of service of a deposition subpoena upon such Witness

9. Nothing herein limits the substantive rights of Witnesses or other parties under applicable law to object to or oppose any subpoena the Examiner may serve.

10. This Court shall retain jurisdiction to resolve any disputes arising or related to this Order including any discovery disputes that may arise between or among the parties and to interpret, implement and enforce the provisions of this Order.

11. In accordance with Bankruptcy Rules 2004 and 9016, the Clerk of this Court shall issue subpoenas, signed but otherwise in blank, as requested by the Examiner.

12. This Order is without prejudice to the Trustee's right to file further motions seeking additional documents and testimony pursuant to Bankruptcy Rule 2004(a) or any other applicable law.

Dated: February 11, 2009
New York, New York

/s/ James M. Peck
UNITED STATES BANKRUPTCY JUDGE

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COURT UNITED STATES BANKRUPTCY COURT
COUNTY OF SOUTHERN DISTRICT OF NEW YORK

IN RE LEHMAN BROTHERS HOLDINGS, INC. ET AL.,
DEBTOR.

Plaintiff(s)

against

Defendant(s)

CASE ~~INDEX~~ *No.* 08-13555

AFFIDAVIT OF SERVICE OF SUBPOENA
FOR RULE 2004 EXAMINATION

STATE OF NEW YORK, COUNTY OF NEW YORK SS: The undersigned, being duly sworn, deposes and says; deponent is not a party herein, is over 18 years of age and resides at EAST MEADOW, NEW YORK
That on 8/11/09 at 4:40 P M., at 767 5TH AVENUE, NEW YORK, NEW YORK
deponent served the within subpoena on PERELLA WEINBERG PARTNERS LP witness therein named,
FOR RULE 2004 EXAMINATION ACCEPTED BY CHRIS MEEKINS

INDIVIDUAL 1. [X] by delivering a true copy to said witness personally; deponent knew the person so served to be the witness described in said subpoena.

CORPORATION 2. [ ] a corporation, by delivering thereat a true copy to personally, deponent knew said corporation so served to be the corporation witness and knew said individual to be thereof.

SUITABLE AGE PERSON 3. [ ] by delivering thereat a true copy to a person of suitable age and discretion. Said premises is witness'—actual place of business—dwelling place—usual place of abode—within the state.

AFFIXING TO DOOR, ETC. 4. [ ] by affixing a true copy to the door of said premises, which is witness'—actual place of business—dwelling place—usual place of abode—within the state. Deponent was unable, with due diligence to find witness or a person of suitable age and discretion thereat, having called there

MAILING TO RESIDENCE USE WITH 3 OR 4 5A. [ ] Within 20 days of such delivery or affixing, deponent enclosed a copy of same in a postpaid envelope properly addressed to witness at witness' last known residence, at and deposited said envelope in an official depository under the exclusive care and custody of the U.S. Postal Service within New York State.

MAILING TO BUSINESS USE WITH 3 OR 4 5B. [ ] Within 20 days of such delivery or affixing, deponent enclosed a copy of same in a first class postpaid envelope properly addressed to witness at witness' actual place of business, at in an official depository under the exclusive care and custody of the U.S. Postal Service within New York State. The envelope bore the legend "Personal and Confidential" and did not indicate on the outside thereof, by return address or otherwise, that the communication was from an attorney or concerned an action against the witness.

DESCRIPTION USE WITH 1, 2, OR 3 [X]

[X] Male	[X] White Skin	[ ] Black Hair	[ ] White Hair	[ ] 14-20 Yrs.	[ ] Under 5'	[ ] Under 100 Lbs.
[ ] Female	[ ] Black Skin	[X] Brown Hair	[ ] Balding	[ ] 21-35 Yrs.	[ ] 5'0"-5'3"	[ ] 100-130 Lbs.
	[ ] Yellow Skin	[ ] Blonde Hair	[ ] Mustache	[X] 36-50 Yrs.	[ ] 5'4"-5'8"	[ ] 131-160 Lbs.
	[ ] Brown Skin	[ ] Gray Hair	[ ] Beard	[ ] 51-65 Yrs.	[X] 5'9"-6'0"	[X] 161-200 Lbs.
	[ ] Red Skin	[ ] Red Hair	[ ] Glasses	[ ] Over 65 Yrs.	[ ] Over 6'	[ ] Over 200 Lbs.

Other identifying features:

At the time of said service, deponent paid (tendered) in advance $ the authorized traveling expenses and one day's witness fee.

Sworn to before me on 8/12/09

Gabriela Galindo
Notary Public, State of New York
No. 01GA6187899
Qualified in Queens County
Commission Expires 6/02/2012

PRINT NAME BENEATH SIGNATURE
JUAN D. AGUIRRE
License No. 843839

UNITED STATES BANKRUPTCY COURT

Southern District of New York

In re Lehman Brothers Holdings, Inc., et al.,
Debtor

SUBPOENA FOR RULE 2004 EXAMINATION

Case No.* 08-13555 (JMP)

Chapter 11 (Jointly Administered)

To: Tishman Speyer
Rockefeller Center
45 Rockefeller Plaza
New York, NY 10111

cc: David Bryan
Wachtell, Lipton, Rosen & Katz
51 West 52nd Street
New York, New York 10019

☐ YOU ARE COMMANDED to appear and testify at an examination under Rule 2004, Federal Rules of Bankruptcy Procedure, at the place, date, and time specified below. A copy of the court order authorizing the examination is attached.

PLACE OF TESTIMONY	DATE AND TIME

☒ YOU ARE COMMANDED to produce and permit inspection and copying of the following documents or objects at the place, date, and time specified below (list documents or objects):

See attached rider.

PLACE	DATE AND TIME
Jenner & Block LLP 919 Third Avenue 37th Floor New York, NY 10022-3908	August 24, 2009, 10:30 a.m.

ISSUING OFFICER SIGNATURE AND TITLE	DATE
	August 13, 2009

ISSUING OFFICER'S NAME, ADDRESS, AND PHONE NUMBER
Robert L. Byman
Jenner & Block LLP
919 Third Avenue 37th Floor
New York, NY 10022-3908 (312) 923-2679

* If the bankruptcy case is pending in a district other than the district in which the subpoena is issued, state the district under the case number.

PROOF OF SERVICE

	DATE	PLACE
SERVED		

SERVED ON (PRINT NAME)	MANNER OF SERVICE
SERVED BY (PRINT NAME)	TITLE

DECLARATION OF SERVER

I declare under penalty of perjury under the laws of the United States of America that the foregoing information contained in the Proof of Service is true and correct.

Executed on _____

DATE

SIGNATURE OF SERVER

ADDRESS OF SERVER

Rule 45, Federal Rules of Civil Procedure, Subdivisions (c), (d), and (e), as amended on December 1, 2007, made applicable in cases under the Bankruptcy Code by Rule 9016, Federal Rules of Bankruptcy Procedure:

(c) Protecting a Person Subject to a Subpoena.

(1) Avoiding Undue Burden or Expense; Sanctions. A party or attorney responsible for issuing and serving a subpoena must take reasonable steps to avoid imposing undue burden or expense on a person subject to the subpoena. The issuing court must enforce this duty and impose an appropriate sanction — which may include lost earnings and reasonable attorney's fees — on a party or attorney who fails to comply.

(2) Command to Produce Materials or Permit Inspection.

(A) Appearance Not Required. A person commanded to produce documents, electronically stored information, or tangible things, or to permit the inspection of premises, need not appear in person at the place of production or inspection unless also commanded to appear for a deposition, hearing, or trial.

(B) Objections. A person commanded to produce documents or tangible things or to permit inspection may serve on the party or attorney designated in the subpoena a written objection to inspecting, copying, testing or sampling any or all of the materials or to inspecting the premises — or to producing electronically stored information in the form or forms requested. The objection must be served before the earlier of the time specified for compliance or 14 days after the subpoena is served. If an objection is made, the following rules apply:

(i) At any time, on notice to the commanded person, the serving party may move the issuing court for an order compelling production or inspection.

(ii) These acts may be required only as directed in the order, and the order must protect a person who is neither a party nor a party's officer from significant expense resulting from compliance.

(3) Quashing or Modifying a Subpoena.

(A) When Required. On timely motion, the issuing court must quash or modify a subpoena that:

(i) fails to allow a reasonable time to comply;

(ii) requires a person who is neither a party nor a party's officer to travel more than 100 miles from where that person resides, is employed, or regularly transacts business in person — except that, subject to Rule 45(c)(3)(B)(iii), the person may be commanded to attend a trial by traveling from any such place within the state where the trial is held;

(iii) requires disclosure of privileged or other protected matter, if no exception or waiver applies; or

(iv) subjects a person to undue burden.

(B) When Permitted. To protect a person subject to or affected by a subpoena, the issuing court may, on motion, quash or modify the subpoena if it requires:

(i) disclosing a trade secret or other confidential research, development, or commercial information;

(ii) disclosing an unretained expert's opinion or information that does not describe specific occurrences in dispute and results from the expert's study that was not requested by a party; or

(iii) a person who is neither a party nor a party's officer to incur substantial expense to travel more than 100 miles to attend trial

(C) Specifying Conditions as an Alternative. In the circumstances described in Rule 45(c)(3)(B), the court may, instead of quashing or modifying a subpoena, order appearance or production under specified conditions if the serving party:

(i) shows a substantial need for the testimony or material that cannot be otherwise met without undue hardship; and

(ii) ensures that the subpoenaed person will be reasonably compensated.

(d) Duties in Responding to a Subpoena.

(1) Producing Documents or Electronically Stored Information. These procedures apply to producing documents or electronically stored information:

(A) Documents. A person responding to a subpoena to produce documents must produce them as they are kept in the ordinary course of business or must organize and label them to correspond to the categories in the demand.

(B) Form for Producing Electronically Stored Information Not Specified. If a subpoena does not specify a form for producing electronically stored information, the person responding must produce it in a form or forms in which it is ordinarily maintained or in a reasonably usable form or forms.

(C) Electronically Stored Information Produced in Only One Form. The person responding need not produce the same electronically stored information in more than one form.

(D) Inaccessible Electronically Stored Information. The person responding need not provide discovery of electronically stored information from sources that the person identifies as not reasonably accessible because of undue burden or cost. On motion to compel discovery or for a protective order, the person responding must show that the information is not reasonably accessible because of undue burden or cost. If that showing is made, the court may nonetheless order discovery from such sources if the requesting party shows good cause, considering the limitations of Rule 26(b)(2)(C). The court may specify conditions for the discovery.

(2) Claiming Privilege or Protection.

(A) Information Withheld. A person withholding subpoenaed information under a claim that it is privileged or subject to protection as trial-preparation material must:

(i) expressly make the claim; and

(ii) describe the nature of the withheld documents, communications, or tangible things in a manner that, without revealing information itself privileged or protected, will enable the parties to assess the claim.

(B) Information Produced. If information produced in response to a subpoena is subject to a claim of privilege or of protection as trial-preparation material, the person making the claim may notify any party that received the information of the claim and the basis for it. After being notified, a party must promptly return, sequester, or destroy the specified information and any copies it has; must not use or disclose the information until the claim is resolved; must take reasonable steps to retrieve the information if the party disclosed it before being notified; and may promptly present the information to the court under seal for a determination of the claim. The person who produced the information must preserve the information until the claim is resolved.

(e) Contempt.

The issuing court may hold in contempt a person who, having been served, fails without adequate excuse to obey the subpoena. A nonparty's failure to obey must be excused if the subpoena purports to require the nonparty to attend or produce at a place outside the limits of Rule 45(c)(3)(A)(ii).

DOCUMENT RIDER

Pursuant to Fed. R. Civ. P. 45, Fed. R. Bankr. P. 2004 and the Court's February 11, 2009 Order ("Order," attached hereto as Exhibit A), Anton R. Valukas, Esq., the appointed Examiner for Lehman Brothers Holdings, Inc. ("LBHI") and its affiliated debtors ("Debtors"), through counsel, hereby requests that you produce the documents described below for inspection and copying at the offices of Jenner & Block LLP, 919 Third Avenue, New York, NY 10022-3908 on August 24, 2009 at 10:30 a.m.

INSTRUCTIONS

1. "Document" should be interpreted as broadly as permitted by the Federal Rules of Civil Procedure and includes all tangible things and electronically stored information. Any terms in these requests should likewise be interpreted as broadly as possible. References to entities should be interpreted broadly to include the named entity and its affiliates, parents, subsidiaries, officers, directors, employees and agents.

2. As directed by the Order, if you withhold any documents from the production based upon a claim of privilege, provide Examiner's counsel with a privilege log containing the information required under Fed. R. Bank. P. 7026 within ten (10) days of service of the foregoing subpoena.

REQUESTS

1. For the period between January 1, 2007 and October 1, 2008, all documents relating to the risk analysis and valuation of Archstone-Smith Real Estate Investment Trust ("Archstone") and/or assets owned or controlled by it, including, but not limited to valuations, analyses, business plans, forecasts, and projections which were performed by you or any third-party, as well as all documents reflecting any decrease in the market value of Archstone and/or assets owned or controlled by it.

2. For the period between January 1, 2006 and October 1, 2008, all documents relating to the formulas, processes, methodologies, and procedures that you or any third-party used in valuing Archstone-Smith Real Estate Investment Trust and/or assets owned or controlled by it.

3. For the period between January 1, 2006 and October 1, 2008, all documents concerning any agreements between you and any third-parties, including LBHI (and any subsidiaries or affiliates thereof) relating to Archstone-Smith Real Estate Investment Trust, including, but not limited to, term sheets, letters of intent, commitment letters, and contracts.

4. For the period between January 1, 2006 and October 1, 2008, please produce all correspondence, including e-mails, concerning: (1) agreements between you and any third-parties relating to Archstone-Smith Real Estate Investment Trust ("Archstone"); and (2) risk analysis, liquidity analysis, and valuation of Archstone and/or assets owned or controlled by it.

5. For the period between May 1, 2007 and October 31, 2007, all communications between you (including any of your agents, affiliates, or subsidiaries) and LBHI (including any agents, affiliates, or subsidiaries thereof) relating to: (1) LBHI's right to terminate its transaction to acquire Archstone-Smith Trust; and (2) any discussions concerning altering the terms of the transaction between you and LBHI relating to Archstone-Smith Trust.

6. For the period between May 1, 2007 and October 31, 2007, all internal communications within your company (including communications within, between, or among any of your agents, affiliates, or subsidiaries) relating to: (1) LBHI's right to terminate its transaction to acquire Archstone-Smith Trust; and (2) any discussions concerning altering the terms of the transaction between you and LBHI relating to Archstone-Smith Trust.

7. For the period January 1, 2007 and September 15, 2008, all documents, including emails, regarding or reflecting discussions with LBHI (including any affiliates or subsidiaries thereof) relating to potential transactions between you and LBHI which were considered but never consummated.

8. For the period January 1, 2006 and October 31, 2007, all documents, including emails, relating to the negotiation with LBHI (including any affiliates or subsidiaries thereof) to purchase or acquire an interest in Archstone-Smith Real Estate Investment Trust and/or assets owned or controlled by it.

By: *<u>/s/ Robert L. Byman</u>*
Robert L. Byman

JENNER & BLOCK LLP
919 Third Avenue, 37th Floor
New York, New York 10022-3908
Telephone: (212) 891-1600
Facsimile: (212) 891-1699

330 North Wabash Avenue
Chicago, Illinois 60611-7603
Telephone: (312) 222-9350
Facsimile: (312) 527-0484

Attorneys for the Examiner

EXHIBIT A

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

----------x

In re	Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.,*	08-13555 (JMP)
Debtors.	(Jointly Administered)

---------- x

ORDER GRANTING EXAMINER'S MOTION DIRECTING THE PRODUCTION OF DOCUMENTS AND AUTHORIZING THE EXAMINATIONS OF THE DEBTORS' CURRENT AND FORMER OFFICERS, DIRECTORS AND EMPLOYEES, AND OTHER PERSONS AND ENTITIES

Upon the Motion of Anton R. Valukas (the "Examiner") for an Order Directing the Production of Documents and Authorizing the Examination of the Debtors' Current and Former Officers, Directors and Employees, and Other Persons and Entities (the "Motion"); and the Court having reviewed the Motion and the exhibits submitted in support; and the Court being satisfied that adequate notice of the Motion has been provided in accordance with the procedures set forth in the order entered September 22, 2008 governing case management and administrative procedures [Docket # 285] (i) to the Court; (ii) counsel for the Debtors;[1] (iii) the U.S. Trustee; (iv) counsel for the Official Committee of Unsecured Creditors; (v) counsel for the Debtors' postpetition lenders; (vi) the Securities and Exchange Committee; (vii) the Internal Revenue Service; (viii) the United States Attorney for the Southern District of New York; (ix) any person with a particularized interest in the subject matter of the Motion; and (x) all parties who have requested notice in these Chapter 11 Cases; and (xi) it appearing that no other or further notice of the Motion need be provided; and after due deliberation and sufficient cause appearing therefor; it is hereby ORDERED

[1] Capitalized terms not otherwise defined shall have the meaning ascribed to them in the Motion.

1. The Motion is granted.

2. The Examiner is authorized, pursuant to Bankruptcy Rule 2004, to issue such subpoenas as may be necessary to compel the production of documents and the testimony of Witnesses in connection with the Examiner's Investigation.

3. The Examiner shall serve each subpoena and a copy of this Order on the target of the subpoena, with copy to (i) the Debtor; (ii) the Securities and Exchange Commission; (iii) the Internal Revenue Service; (iii) the SIPA Trustee; and (iv) the United States Attorney for the Southern District of New York.

4. As directed in ¶ 8 of the Examiner Order, the Examiner shall cooperate fully with any government agencies including, but not limited to, any Federal, state or local government agency that currently or in the future may be investigating the Debtors, their management or their financial condition, and the Examiner shall use best efforts to coordinate with such agencies in order to avoid unnecessary interference with, or duplication of, any investigations conducted by such agencies. The Examiner will follow a protocol to be established with the governmental agencies for the sharing of information to the extent that such sharing benefits the Debtors' estates, and such sharing of information shall be subject to appropriate conditions to protect the Debtors' estates.

5. The Examiner shall file with the Court an affidavit or declaration of service for each subpoena he serves.

6. Unless otherwise agreed to by the Examiner, Witnesses shall have ten (10) days from the service of a subpoena to either (1) produce to the Examiner all responsive documents requested in the Examiner's subpoena, except as provided in ¶ 7 *infra;* or (2) file with the Bankruptcy Court an objection or response to the subpoena, with a hearing promptly scheduled.

7. Unless otherwise agreed by the Examiner, if a Witness withholds any documents from the production based upon a claim of privilege, such Witness is directed to provide counsel for the Examiner with a privilege log, containing the information required under Bankruptcy Rule 7026, within ten (10) days of the service of a subpoena upon the Witnesses.

8. The Witness is directed to submit to oral examination upon reasonable notice and, absent other agreement with the Examiner, in no event more than fifteen (15) days from the date of service of a deposition subpoena upon such Witness

9. Nothing herein limits the substantive rights of Witnesses or other parties under applicable law to object to or oppose any subpoena the Examiner may serve.

10. This Court shall retain jurisdiction to resolve any disputes arising or related to this Order including any discovery disputes that may arise between or among the parties and to interpret, implement and enforce the provisions of this Order.

11. In accordance with Bankruptcy Rules 2004 and 9016, the Clerk of this Court shall issue subpoenas, signed but otherwise in blank, as requested by the Examiner.

12. This Order is without prejudice to the Trustee's right to file further motions seeking additional documents and testimony pursuant to Bankruptcy Rule 2004(a) or any other applicable law.

Dated: February 11, 2009
New York, New York

/s/ James M. Peck
UNITED STATES BANKRUPTCY JUDGE

Exhibit 5.5

STRATEGIC
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April 7, 2009

Robert Byman, Esq.
Jenner & Block LLP
919 Third Avenue
New York, NY 10022

Dear Bob:

Thank you for contacting Strategic Legal Resources, Inc., d/b/a Strategic Legal Solutions ("SLS"). We look forward to providing you with attorneys, "J.D. paralegals" and paralegals (collectively the "Professional" or "Professionals") on a temporary basis. This agreement (the "Agreement") is intended to set forth the terms and conditions that will apply in connection with the utilization of SLS's services.

1. SLS Services. SLS is dedicated to providing you with exceptional legal professionals to satisfy both your short and long-term legal needs. We will work with you to analyze your specific staffing requirements and will forward to you upon request a selection of resumes of pre-screened Professionals who we believe are best suited for the specific assignment. Of course, the final selection of each Professional is always made by you and can be changed by you at any time. In addition to providing you with exceptional legal talent on an as-needed basis, SLS decreases your overhead costs by placing all Professionals on our payroll and handling all payroll deductions and other functions.

2. Engagement and Compensation. In order to ensure accuracy and to keep you informed on a current basis on the work performed by a Professional on your behalf, our Professionals will provide us with complete weekly time records that are signed by an authorized representative of your firm or company overseeing the project. We will invoice you weekly based on such time records and you make payments to SLS directly. We pay the Professional working for you each week and handle all payroll tax withholdings. We will invoice you at agreed upon rates (which you agree not to discuss with the Professional) with respect to the hours that any Professional performs work for you, and we will confirm the exact rates with you prior to the commencement of any assignment in a confirmation letter which will become an integral part of this Agreement. The agreed upon hourly rate that you will pay to SLS for a Professional's engagement includes such Professional's compensation as well as our placement and servicing fee. If you desire to raise the compensation of a Professional, you should contact us in order that we can revise our hourly rate to reflect a proportionate increase in the compensation we pay the Professional. You will not make any payments directly to the Professional other than reimbursement for any out-of-pocket expenses incurred by the Professional on your behalf. You have the absolute right without any input from or explanation to SLS to terminate the engagement of a Professional at any time without cause (subject, of course, to any applicable local, state and federal laws).

500 Fifth Avenue, Suite 2520 New York, New York 10110 t: 212.944.9112 f: 212.944.8448
www.strategiclegal.com

You and SLS acknowledge that, from time to time based on market conditions, we may need to adjust our agreed upon rates in order to retain the Professionals working on the project. This is desirable in order to maintain continuity and the highest levels of efficiency, and to capitalize on institutional knowledge the Professionals will have gained over the course of the review. Any increase in the agreed upon rates will be subject to prior written approval by you, and will include a 21% mark-up, which will cover SLS's administrative costs and will not include any additional profit. In such event, SLS shall provide you with at least thirty (30) days prior written notice of such proposed rate adjustment in order to provide you the opportunity to notify any appropriate parties, as necessary, and elect whether to continue our arrangement.

All invoices are due and payable within thirty (30) days of receipt thereof.

3. Benefits Package. The principals of SLS are committed to providing you with highly qualified Professionals. Accordingly, we provide our Professionals with the following benefits package:

a) all Professionals are eligible to receive unemployment insurance benefits;

b) all Professionals are automatically covered under our workers' compensation insurance policy;

c) all Professionals are automatically covered for disability insurance benefits through the New York State Disability Fund, in the event an injury or illness is not covered by the workers' compensation insurance;

d) group health insurance coverage is made accessible to all Professionals as part of a group plan.

Of course, SLS reserves the right to add to, subtract, modify or amend the foregoing benefits package at any time.

4. Hiring a Professional. Should you wish to hire, on a full-time or part-time basis other than through SLS, a Professional that we have procured for you on a temporary basis, please let us know and we will make the necessary arrangements. In such an event, SLS shall be entitled to a placement fee equal to twenty-five percent (25%) of the Professional's first year compensation, including guaranteed or sign-on bonuses, in the case of attorneys and "J.D. paralegals" and twenty percent (20%) of the Professional's first year compensation, including guaranteed or sign-on bonuses, in the case of paralegals (the "Release Fee").
However, the Release Fee shall be reduced by the hours of work that SLS is fully compensated by you for the work of such Professional.

•For attorneys, the Release Fee is based on 960 hours, which is the equivalent of six months of work at forty hours per week. Thus, for example, if an attorney is engaged by you

through SLS for 432 hours prior to the offer and acceptance of an offer of employment by you, there will be a Release Fee of 55% of the placement fee of 25% of the Professional's first year compensation. (432 divided by 960 equals 45%, which means 45% of the Release Fee has been worked off.)

•For "J.D. paralegals", the Release Fee is based on 720 hours, which is the equivalent of 4-1/2 months of work at forty hours per week. Thus, for example, if a "J.D. paralegal" is engaged by you through SLS for 468 hours prior to the offer and acceptance of an offer of employment by you, there will be a Release Fee of 35% of the placement fee of 25% of the Professional's first year compensation. (468 divided by 720 equals 65%, which means 65% of the Release Fee has been worked off.)

•For paralegals, the Release Fee is based on 480 hours, which is the equivalent of 3 months of work at forty hours per week. Thus, for example, if a paralegal is engaged by you through SLS for 144 hours prior to the offer and acceptance of an offer of employment by you, there will be a Release Fee of 70% of the placement fee of 20% of the Professional's first year compensation. (144 divided by 480 equals 30%, which means 30% of the Release Fee has been worked off.)

Upon our receipt of the full Release Fee along with any other outstanding sums, you shall be released from any other compensation arrangements we made with you with regard to that particular Professional. If, however, you hire, use or enter into a relationship with a Professional on any basis (directly or indirectly) other than through SLS or by paying the Release Fee as set forth above, SLS shall be entitled to the previously agreed upon or quoted rate for each hour, day, week or month (as the case may be) that services are rendered or time is expended for or on your behalf or under your direction by a Professional.

As consideration for the services that SLS has and will provide to you, you agree that if you wish to engage or hire a Professional referred to you, directly or indirectly, by SLS on either a temporary or permanent basis within one year of the date of referral (whether or not you engaged the Professional at that time), or within one year of the date on which the Professional last performed services for you, whichever is later, that Professional must be engaged through SLS with our consent and pursuant to the terms of this Agreement.

5. No Supervision. SLS is a placement agency whose business is to meet your needs by procuring for you high quality attorneys and paralegals on a temporary or permanent basis. The Professionals referred by SLS to you will work at your office or at any location you designate. SLS is not engaged in the practice of law. Accordingly, SLS will not control, direct or supervise the professional activities (including, without limitation, the work schedules) of any Professional we provide, and SLS does not participate in, has no knowledge of and assumes no responsibility for reviewing, examining or verifying either the assignment furnished by you or the work product produced by any Professionals that we provide.

6. Miscellaneous. Should the provisions of paragraph four of this Agreement be breached or violated by you, it is agreed and understood that SLS shall be entitled to exercise any remedy available to it in law or in equity, as well as to obtain from you outstanding fees plus

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attorney's fees and costs of collection. This Agreement shall be governed by and interpreted in accordance with the laws of New York.

It is understood that this Agreement is subject to court approval.

Any and all references in this letter to (a) "you" and "your" are intended to refer to the individual(s) or entity for whom we procure a Professional as well as its successors, assigns, agents, subsidiaries, partners, stockholders and related entities and parties, and to (b) "SLS", "we", "us" and "our" are intended to refer to Strategic Legal Resources, Inc., d/b/a/ Strategic Legal Solutions, a Delaware corporation, as well as its successors, assigns and related entities. The terms and conditions set forth in this Agreement will remain in full force and effect unless expressly waived or modified in writing by the party against whom enforcement is sought.

In order to confirm your agreement and acceptance of the terms and conditions set forth in this letter, (a) please sign your name in the appropriate space provided below and (b) mail the original signed copy of this Agreement to us. Should you have any questions, please do not hesitate to contact us. We look forward to working with you.

Sincerely,

Jay Horowitz
CEO

Agreed to and accepted as of the date written above:

Jenner & Block LLP

By: Robert Byman
Robert Byman

Digitally signed by Robert Byman
DN: cn=Robert Byman, o, ou, email=rbyman@jenner.com, c=US
Date: 2009.04.28 13:12:41 -04'00'

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Robert Byman, Esq.
Jenner & Block LLP
919 Third Avenue
New York, New York 10022

Dear Bob:

Reference is made to the letter agreement dated April 7, 2009 hereof (the "Agreement") between Strategic Legal Resources, Inc., and you. This confirmation letter incorporates the terms and provisions of the Agreement by reference and supplements the Agreement to provide the specific terms of the engagement of our contract attorneys.

The contract attorneys will begin their assignment on or about April 15, 2009. You agree to pay SLS at a rate of $43.50 per hour (regardless of the number of hours worked in a week) for this assignment, which you will pay to us within thirty (30) days of receipt by you of an invoice reflecting the number of hours worked by the contract attorneys on this assignment during the previous week.

Nothing in this arrangement commits Jenner to any particular number of contract attorneys or any minimum number of persons or hours; Jenner is free to discontinue the services of any or all of the contract attorneys at any time.

You have advised us that Jenner anticipates that it will soon need more manpower but wishes to start with approximately 20 contract attorneys, split between New York and Chicago) on Wednesday April 15; you will give us the names of the individuals you have selected from the group we have identified. We are confident that we will have a solid group of 30 contract attorneys (15 in New York and 15 in Chicago) ready to start the project by next week. The contracts attorneys will be admitted to a US bar and have electronic document review experience. We will continue to add attorneys with the same qualifications as the project grows. At this time, we understand that both projects will be housed at Jenner's offices, but that this might change as the project continues. Per our proposal, we will provide space at no additional cost and computers for up to 25 attorneys on our premises.

Notwithstanding anything else in this letter or the Agreement, SLS understands and agrees that Jenner will file an application with the court regarding the contract attorneys, that the application will disclose the rate charged by SLS for the contract attorneys, and that the application will be filed in the public record with the bankruptcy court.

500 Fifth Avenue, Suite 2520 New York, New York 10110 t: 212.944.9112 f: 212.944.8448
www.strategiclegal.com

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We look forward to a successful project.

Sincerely,

Jay Horowitz
CEO

Agreed to and accepted as of
The date written above:

Jenner & Block LLP

Robert Byman

Digitally signed by Robert Byman
DN: cn=Robert Byman, o, ou, email=rbyman@jenner.com, c=US
Date: 2009.04.28 17:56:52 -04'00'

By: _____
Robert Byman

500 Fifth Avenue, Suite 2520 New York, New York 10110 t: 212.944.9112 f: 212.944.8448
www.strategiclegal.com

APPENDIX 6: LEHMAN SYSTEMS

Appendix 6 was prepared by Duff & Phelps and is referenced in Section II.C of the Report. Exhibit 1 details Lehman's systems that the Examiner understands to be maintained by Barclays, and Exhibit 2 details all systems to which the Examiner was granted or denied access.

Exhibit 1

List of Lehman Systems and Software

1.	1099 Etc
2.	F Quarterly Load
3.	13F Reports
4.	75-day pop up window on LehmanLive for Personal Contact Information verification
5.	AAPS
6.	ABC
7.	ABCDS
8.	ABCDS CMBX
9.	ABS-CMBS Models
10.	Access Review Tool
11.	Account Affirmations
12.	Account Inquiry
13.	Account Scorecard (EQ)
14.	Ace
15.	ACL
16.	Active Directory
17.	Actum
18.	ADB
19.	Admin System for ADS
20.	Admiral Docs
21.	ADP
22.	ADP Broadcast WebService
23.	ADP Check and Wire Systems
24.	ADP Tax Service
25.	ADPBridge (*)
26.	ADPWilco
27.	ADS - ARTIST Data Services
28.	Advantage Database Server
29.	Affiliated Issuer Testing
30.	Affirm Reporting
31.	AG Edwards GIM II Web
32.	AI Cash Movement
33.	AIMR Return and Composite Database
34.	AIMS MAINFRAME JOBS
35.	AIMS MAINFRAME JOBS
36.	Air Traffic Control - Optimizer
37.	Air Traffic Control - Reports Library
38.	AirDefense
39.	Alert User Interface
40.	ALFIE
41.	Alg
42.	Alphablox
43.	AMB
44.	AMB DBS Post
45.	AMB Sub Ledger
46.	AMM
47.	AMM Flow
48.	AMMA Excel Template
49.	AMS (ADAM)
50.	Analysis Services 2005 Farm
51.	Analysis Services Farm Ring Fenced
52.	Announcement Manager
53.	Antivirus (SAV)
54.	APB
55.	Appia
56.	Appia and Tradescope

57. Application Packaging Framework
58. Approval Engine
59. AppVault
60. AQITAS
61. Aquracy
62. Archibus
63. Archibus Web Central
64. Arcsight
65. Argus (Business Portal)
66. ARMS
67. Arrival for Windows
68. ARS Accounts
69. ARS Client Portal
70. ARS Middle Office Data Management
71. ARS Product Manager
72. ARS Reporting
73. ARS Whittaker Garnier
74. Art System Global
75. ASA
76. ASAP
77. ASAP Mailer
78. ASAP Payment Workflow
79. Asia Equities CC - Appia
80. Asia Equities CC - METS - II
81. Asia Equities CC - RADIX / FIXOM
82. Asia FID LL Analytics
83. Asia Rates Analytics
84. Asia Same Day Valuation
85. Asian Tick Databases
86. AsiaRisk
87. Aspect IVR Database
88. Aspect UIP Call Center
89. Aspects ARTS ISIS
90. Aspire
91. Assentis DocBase
92. Assentis DocRepo
93. Asset Calculation Tool (ACT)
94. Asset Default TMS 3.7
95. Asset Maintenance TMS 3.7
96. Asset Management
97. Asset Setup Web Service
98. AssetAdvisor
99. Astrid
100. ASX GW's
101. Athena
102. AttachmateDST
103. Attribution and Coverage System
104. AU Reporting Database
105. AU Reporting ETL
106. AU Reporting Transaction Processor
107. AU Transaction Database
108. Audit Comment Tracking
109. AUR QC Quantum
110. Aurora Final Docs Transmittal System
111. Aurora LTS Database
112. Aurora LTS ETL
113. Aurora ODS Database
114. Aurora ODS ETL
115. Aurora on LehmanLive
116. Aurora Report Support Database
117. Aurora Reporting Portal
118. Aurora SCRM
119. Aurora Servicing Database
120. Aurora Servicing ETL

121. Aurora Websphere
122. Autex blockdata
123. Auto Done Away Trader
124. AutoCad
125. AutoCAD LDMS
126. Automated Credit Event System (ACES)
127. Automated Position Match
128. Automated Underwriting
129. Automated Underwriting - Admin UI
130. Automated Underwriting - Credit Management System Service (AU-CMS)
131. Automated Underwriting - Full Evaluation Service (AU-FE)
132. Automated Underwriting - PFUI
133. Automated Underwriting - Pricing Service (AU-Pricing)
134. Automated Underwriting - Product Finder Service (AU-PF)
135. Automated Underwriting Business Rule Management System
136. AutoQuote
137. Autosys
138. Autosys Portal
139. AWD BI Datamart
140. AWD Contact
141. AWD Scan
142. AWD ViewStation
143. Axon
144. Axys Account Cross Reference
145. AXYS Support
146. B2 - London
147. B2 - Tokyo

148. Back In the Black
149. Browser Asynch Messaging (BAM)
150. Bank Of Italy (LOFIDBOI002)
151. Bank Reconciliation
152. Banking systems & MARS
153. BankServ GFX
154. TRAM_BART
155. BAS
156. Baseline Client NB
157. Batch marketing- Upload using Excel
158. Business Continuity Planning (BCP)
159. BCR - PIM Business Control Reporting
160. BDE BO
161. BDE Database
162. BDS Reporting
163. BEN
164. BEN Front End
165. Benefits
166. BES Regulator
167. BES Advisor
168. Beverages
169. BigFix
170. Billing - Advantage Fee
171. BIS
172. BLACKBERRY
173. Blackberry Administration Tool
174. BlackBerry Integration Service
175. Bloomberg Americas
176. Bloomberg POMS
177. BNA Fixed Assets
178. BNA Tax Forms
179. BNA Tax Planner

180. BNC CMDB
181. BNC Empower LOS
182. BoardVantage
183. BOJ-Net-Fin
184. Bond Administration (Reg AB)
185. Bond spreads and quotes
186. Bondvision
187. Bony Inform
188. Bookbuilder
189. BookCourier 1.4.1.0
190. Borland MCD
191. BPM Essbase
192. BPM iProcess
193. BPSA
194. Branch Ordering System
195. Brass
196. Brass Gateways
197. BreakGlass
198. BridgeStation Americas
199. Brite STP
200. Broker Audit
201. BrokerTec
202. Browser Asynch Messaging (BAM)
203. BTMU EB
204. Buildforge
205. Business Continuity Planning (BCP)
206. Business Intelligence (BusinessObj, Essbase)
207. Business Objects
208. Business Plan
209. Business Process Analysis
210. Business Process Management
211. Business Service Group (BSG)

212. Business Units Loader
213. BusinessWorks
214. Cache Matrix Portal
215. CAD Business Objects
216. Calendar Creator
217. Caliber
218. Callan Pep for Windows
219. Calyx Point
220. CAMEO
221. CANE
222. Cantor eSpeed Europe
223. Capital Calculator
224. Capital IQ
225. Card Key Generator
226. CARS
227. Caruso
228. Cash At Banks
229. Cash Conscious
230. Cash Management System (CMS)
231. Cash Rates
232. CashRecon
233. CATS Core
234. CATS Credit
235. CATS Government
236. CATS MoneyMarkets
237. CATS Municipals
238. CATS NY Rates
239. CATS Prime Services
240. CATS Syndicats
241. CB site and research Access
242. CBInsight
243. CBO

244. CBTS & CBS
245. CC Tracker
246. CCS
247. CDE
248. CDO Analytics
249. CDO Central
250. CDO Sentry
251. CdsMatrixPricing
252. CDY
253. CEG
254. CEL
255. CEL (FUTURES)
256. CEP
257. CERT Signing
258. Change Password
259. Chase Views
260. ChaseLink-Insight
261. CheckFree Security APL
262. Checklist
263. CIA
264. CIAS
265. Cisco Call Manager
266. Cisco IOS
267. Cisco IP Phone Directory
268. Cisco IPTV
269. Cisco Unity
270. CitiDirect
271. Citrix
272. Citrix Edgesight
273. Citrix GL
274. Citrix UNIX (CTR_UNIX)
275. Claims Tracking 2 - UK

276. Claims Tracking System
277. CLASS API
278. Clear Desk Policy
279. ClearTrust
280. Clearvision
281. ClearVision ASIA
282. ClearVision Chicago
283. Clearvision Hong Kong
284. Clearvision UK, Liffe Gateway, EuroFinance Gateway, LME Gateway, GSAM Dashboard
285. Client Management System
286. Client Onboarding
287. Client Seg
288. Client Trade Reporting
289. ClientLink
290. clientPortfolioLoader
291. CliqBook
292. CLS
293. CMBS Surveillance CE
294. CMCDocFinder
295. CMD Market Monitor
296. CMD-DataHarvester
297. CMD-ETRADE
298. CMD-Feed
299. CMD-Kinetix
300. CMOD
301. CMR
302. CMS - Credit Marking Service
303. Cobra FFT
304. Cobra Paris
305. Cogniview PDF2XL
306. COGNOS

307. Cognos Budgeting (ALS)
308. Cognos Forecasting Tool
309. CommBal - Commodity Balance Sheet
310. Commission Override Exception System
311. Commission Sub System
312. Commodities New Deal Review tool
313. Common Support Tool
314. Comnetix
315. COMPASS
316. Compliance Ingestion Tool
317. Complinet
318. Composite
319. Concert
320. Concurrent Versioning System
321. ConduitPIF
322. Confirms
323. Confirms (MTS) in CSF Designer
324. Confirms (TMS-NB-ITS) in CSF Designer
325. Conspo
326. Contact Data Hub
327. Content Deployment Tool
328. Content Management for JP Public site
329. Convertible Software and Data, LehmanLive applications
330. COPS
331. Core
332. Core Engineering Lab
333. Core Financials
334. CORE Pipeline
335. Core_LDAP

336. Corporate Actions (CAN)
337. Corporate Actions E-mail Service
338. Corporate Budgeting - Cognos
339. Corporate Cash Reporting
340. CorrectNet
341. COST TRANSPARENCY
342. Cougar
343. Cougar Web
344. Counterparty Exclusionary Watch List
345. COVE - Chart of Value Engine
346. COVE - Chart of Value Engine
347. CPI
348. CPR
349. CRA WIZ
350. CRD - Central Credit
351. CRD - Credit Pricing System
352. CRD - CreditDerivativesAP (CdsAP)
353. CRD - CreditLive
354. CRD - CreditScope
355. CRD - LehmanLive Credit
356. CRD - Loans
357. Credit Analytics (CRD)
358. Credit AP - London
359. Credit Derivatives System (CDS)
360. Credit Limits
361. Credit Quant Strategy
362. CreditAP
363. CreditAP - Tokyo
364. CreditCE
365. CreditCE (CE)
366. CreditEx
367. CreditMatch

368. CreditMPE
369. CreditMPE Symphony Grid (Grid)
370. Creditor Relations Database
371. CreditWebPortal
372. CreditWorkstation
373. Creekpath
374. CREST
375. Crest/Euroclear Gateways
376. Crestron E-control Plug-In
377. CRex
378. CRISP
379. CRM
380. CRM Web/RMI Services
381. Crossing Engine
382. Crystal Enterprise
383. Crystal Enterprise Farm
384. Crystal Enterprise Gateway
385. Crystal Enterprise XML API
386. Crystal Reporting Interface
387. CSERecon
388. CST
389. CSV Addin
390. CTA
391. CTAPortal
392. CTAResearch
393. CTI
394. CTI Web Suite
395. CTS
396. CurveBank
397. CUTHBERT
398. CVM
399. CVS

400. CWD
401. D&B Spent Analysis
402. Daily Commentary System
403. Daily Commission Report
404. Daito Apartment Loan Assessment
405. DARE
406. DARMA
407. Dashboard Reporting
408. Data Management Administration
409. Database Comparison
410. Database Engineering
411. DataCompass
412. Dataport
413. DataQuality
414. DataServices
415. Datatrac
416. Datawatch Monarch Pro
417. DataWS
418. DAWN
419. DAWN-NY
420. DB Textworks
421. DB Tools on Portal
422. DBS Core Feed
423. GEAC - General Ledger - Corporate
424. DealCard 2
425. Dealer Recode
426. Dealogic SMP
427. Debt Database
428. Default Module System
429. Delta1 - Equity Swaps Strategic System
430. DerivAutomationServices
431. Desks

432. Desktop Engineering Tools
433. Development Tools
434. Dfs
435. DHCP
436. DIA
437. DIA - Data Access Layer
438. DIA - Reporting Data Store
439. DialTone
440. DialTone.Net
441. Direct Dealer Notification System (DDN)
442. Direct Exchange Infrastructure
443. Director
444. Directory Gatekeeper
445. Disclosures
446. DMS
447. DMS-IC
448. DNS Domain Name System
449. DOCCENTRALNY Documentum
450. DocCorralService
451. DocSpeed
452. Documation
453. DOCCENTRALNY Documentum
454. DOCVIEW
455. DokTrak
456. Dolfin
457. Domestic Program Trading (DPT)
458. Done-Away Booking System (DABS)
459. DRA
460. DREAM Documentum
461. DSQuant
462. DST AWD Archiver
463. DST AWD View

464. DST LITERATURE
465. DST Same Day Cash
466. DST TALogon
467. DTC ID
468. DTC OneBox
469. DTCC
470. Duplicate Loan Check
471. DyalogAPL_Mag Perf Reports 1.0
472. Dynamix
473. Dynamix AS
474. Dynamix Credit AM
475. Dynamix EU
476. eaffirm_manager
477. EagleEncompass Energy Suite
478. EAI
479. eBanker Cache Framework
480. eBanker Essbase
481. eBanker Market Data (EMD)
482. eBanker Premier
483. eBanker-Batch Processing
484. eBanker-Contact Management
485. eBanker-Data Warehouse
486. eBanker-eDMS (IDM)
487. eBanker-Market Fee Share
488. eBanker-MenuBar (EBM)
489. eBanker-PPR (EBK)
490. eBanker-Report Center (EBR)
491. eBanker-Web Services (EBS)
492. eBanker-Workspaces (EBX)
493. Eclerx
494. eClient
495. eClient - Client Sign Up

496. ECM Analytics
497. Edgar I-Metrix
498. EDGE
499. Edify Electronic Workforce
500. EDM
501. EES
502. Equity Finance Account Management
503. EFCASH
504. EFCOS
505. EFDL
506. EFG PNL
507. EFGWEB
508. EII
509. EIS
510. EIS
511. EIS Scorecard
512. EIS Services Support Tools
513. EISDataQuality
514. Electra Staars
515. Electronic Delivery Engine
516. Electronic Master Approval Form (EMAF)
517. ELMO
518. ELSIE
519. eLynx
520. EMC Authentica IRM Client
521. EMC Smart
522. EMC Utilities
523. Emergency Assistance (CISCO IP phones)
524. Employee Accounts
525. Employee Tickets

526. Empower
527. EMS
528. EMS Enterprise
529. EMS ezDeploy
530. EnCompass Energy Suite
531. EnCompass Energy Suite Interface
532. End of Day Allocation
533. Engineering Dashboard
534. Enterprise Account Management
535. Enterprise Announcement Data
536. Enterprise Directory (LDAP)
537. Enterprise Portal Services
538. Enterprise Price Management (EPM)
539. Enterprise Valuation Group Models, Software and Data
540. Entity Master
541. Entity Master
542. Entity Master (ETM)
543. EPIC
544. Enterprise Price Management (EPM)
545. European Program Trading
546. EQ Stocks of Interest
547. EQ Website
548. EQ_COMPASS_US
549. EQM
550. Equities Budget Tool
551. Equities Gameplan
552. Equities Global OES Browser
553. Equities OES
554. Equities Sales Portal
555. Equities Votes Application
556. Equities Year End Scorecards
557. Equity Commission Exception

System (ECES)
558. Equity Derivatives Soft Data
559. Equity Finance Account Management
560. Equity Finance Group Utilities for Prime
561. Equity PL System (ASIA)
562. Equity Research Estimate and Accounting histories - Balance Sheets and Income Statements
563. Equity Research Event Form
564. Equity Risk
565. Equity Scorecard and Business Plan
566. Equity Strategy Website
567. Equity Swaps
568. Equity Syndication and Event Management
569. ERaP
570. ERaP
571. ERDM Tool Global
572. eReview
573. ERM (Enterprise Relationship Manager)
574. ERS
575. eSAP
576. ESM Asset Advisor
577. ESM
578. ESM Pricing
579. ESM Product
580. ESP2000
581. Essbase
582. Essbase EVE
583. Essbase Extensions
584. Estate Planning

585. ETA Europe
586. ETL
587. ETradeAnalytics
588. ETrust
589. eTrust Access Control
590. EU OES
591. EU_IFM (European Index Membership Service)
592. EUCLID Server
593. Euclid SP
594. EUD_MIXED
595. Eurex
596. Euro ABS Analytics Applications
597. Euro ABSIndex
598. Euro Securitised Products IR Exotics Desk Apps
599. EuroABS AP
600. EuroABS Research and Trading Database
601. Euroclear RealTime Reporting
602. Euromonitor
603. EUROMTS (Milan Trading System)
604. European Tick Databases
605. Event Request
606. EVF - Enterprise Valuation Framework
607. Evos
608. Execution Services Analytics Models, Software and Data
609. Executive Communications
610. Exo
611. Expenditure Requests and ER Reporting
612. Expense Analytics

613. Expense Analytics OLAP Reporting
614. Expense Analytics Operational Reporting
615. Extra
616. Eye on Entry (EOE)
617. Factiva News Summary
618. Factset
619. Factset Batch Program
620. Factset Batch System
621. Factset Report Consolidator
622. Fails and Claims
623. FAME
624. FAS133
625. FastTrack
626. FCAD-BAIS
627. FCAD-Fermat
628. FCI
629. FDR
630. Fee and Rebates Reporting Tool
631. Fee Management System
632. Feed to Barnett
633. FES
634. FHA Mortgage Limits
635. FHJM/Galaxy Commodities Analytics Libraries
636. FI Risk
637. FIA LehmanLive
638. FIA PIPE
639. FIA Time Series Plotter
640. FIAAnalyticCalculator Server
641. FIB - FIxed Income Blotter
642. FID Analytics
643. FID- Auction-Rate Trading-US

644. FID Blotter
645. FID Cache Manager
646. FID Client Calendar
647. FID Config Server
648. FID ET credit
649. FID Feed Reconciler
650. FID Gameplan
651. FID Trader Portal
652. FIDBlotter
653. Fidelity Advisor Channel
654. Fidelity MSP
655. Fidelity Navigator
656. Fidelity Passport
657. Fidessa
658. FID-Muni Long Bond Initiative-US
659. FID-Muni Short-term Initiative-US
660. FID-Muni Structured Products Initiative
661. FidRoadMapLauncher
662. FILE IN TIME
663. Filemaker 8.0
664. FileMover
665. FINAIMS
666. Finance Dashboard
667. Finance Data Warehouse
668. Finance Exec Dashboard
669. Finance Report Repository
670. Finance Report Repository ESS
671. Finance Report Repository TASC
672. Finance Trader Portal
673. FinanceAsia subscription
674. FinDelta1
675. Finesse Americas

676. Fire
677. Firewalls
678. Firm CRM - ETS
679. Firm CRM - Vendor Mgmt
680. FIRST
681. FIRST (FUTURES)
682. Fixed Income Client Valuation Framework
683. Fixed Income Market Monitors (FMM)
684. Fixed Income Sales Portal
685. Flow Dashboard
686. FMCPages
687. FMS-Fails Management System
688. Futures Options and FX
689. FOFX - TLM
690. FORECAST
691. Foreclosure Loss Reserve
692. Forward Commitments
693. FPS
694. FRA
695. Freedom Tracker
696. Frictionless
697. FTG Clean PL
698. FTG Credit Derivatives Price Testing System
699. FTM
700. FTP-Lehman.com
701. FTP-PGP Encrypted File Transfer System
702. Fund Derivatives Trade Management System
703. Fund Launcher
704. Fund Yield Tracker
705. FundFone
706. FundReports
707. Funds Disbursement System
708. Funds Due Diligence
709. Funds Risk Management
710. Futures Control Tools
711. Futures Journal Request
712. Futures Options and FX
713. FX Cash Utilities
714. FX Cobra
715. FX ECNs
716. FX Hedge System
717. FX Maria
718. FX Spirit
719. FX Trade Bar
720. FX/EMG RAT
721. Fx2B VolFeeder
722. FXEMG Optmodel
723. GALAXY IOI Platform
724. GALAXY IOI Platform
725. Game Plan
726. Garban ETC Europe
727. Garm2
728. Gatetimes
729. GBD
730. GCS Filemover
731. GDTS
732. GEAC - General Ledger - Corporate
733. GEAC - General Ledger - MTS
734. GEDS
735. General configuration support for routers
736. Generic Messaging Component

737. Geneva
738. GetBuildDeploy
739. GFS
740. GFS_DERIVATIVES
741. GGLI
742. Ghighlights
743. GIC
744. Gift Request Form
745. Glass-Locus
746. Global Accounts
747. Global Capital Markets CRM
748. Global Cash and Collateral Management System (GCCM)
749. GDTS
750. Global EQ OutlookCRM
751. Global EQ Research Contact List Management and Integrated Dialer Application
752. Global Equity Research
753. Global Equity Strategy Data
754. Global Governments AP
755. Global History of Publications
756. Global Link GTSS (US)
757. Global NFS
758. Global Operational Risk
759. Global Password Reset Tool
760. CBO
761. Global Products
762. Global Registration
763. Global Reports Integration Project
764. Global1
765. GMC Production
766. GMD

767. GOBI
768. SalesStation (SS)
769. GPD - Global Product Database
770. GPS UTILITY SERVERS
771. G-QUEST
772. G-Quest AS
773. G-QUEST Essbase
774. Global GRASP Authoring
775. GRASP DAT
776. GRASP XLA
777. Greatland ARM Auditor
778. Greek Machine
779. GREEN
780. GREG Historical Database
781. GREG Vault
782. Gridly
783. Growth of Business
784. Grtm
785. GSA
786. GSAM Dashboard
787. GSS
788. GSS Data Warehouse
789. GSS TradeApp
790. GSS_OLAP
791. GSSR
792. Guest Wireless Access (Guestnet)
793. Haircut
794. HDAT
795. Hedge Book
796. Hedge Fund IQ
797. Help Desk
798. Hermes

799. High Risk Assets Application
800. HIPS
801. Historical Revenue
802. Historical Time Series Data on Securities Pricing and Analytics
803. HJM App
804. HK LDAP Tree
805. HLC Desktop
806. HOLT ValueSearch
807. Home Directories
808. Home Security Web XML API
809. Horizon Global Trading
810. HPOV
811. HR Affirmative Action
812. HR Control Reporting
813. HR Employee New Hire
814. HR ePay
815. HR eProfile
816. HR Equity Compensation
817. HR NYS Non-Resident Taxation
818. HR Online Bonus
819. HR Peoplesoft Source Control (STAT)
820. HR Performance Management
821. HR Production Maintenance
822. HR Secure Transfers
823. HR Systems Integration
824. HR Time and Attendance (TAS)
825. HR Workflow
826. Hyperion Enterprise
827. Hypothetical Growth of a Dollar
828. IA Billing
829. IA Billing Intranet

830. IBD BlackBerry Forms Engine
831. IBD BlackBerry Greenbook
832. IBD Business Objects
833. IBD Contact Management
834. IBD eDMS (Document Management)
835. IBD eReview (ERV)
836. eBanker-Market Fee Share
837. INFORMIX Infrastructure
838. IC Verify
839. ICCOG MAC Framework
840. ICE EM
841. ICEIR
842. ICEIR Exotics
843. ICEsys
844. IDB
845. IDC Remote Plus
846. i-Deal Connectivity - Production
847. IDS (Intrusion Detection)
848. IDS (Intrusion Detection)
849. IDS Proventia NIPS
850. IFR subscription
851. IIS Engineering and Support - IIS Farms
852. IIS Services for Windows
853. IMD CIS Portal
854. ARS Client Portal
855. IMD India TestBed
856. IMD Intranet
857. IMD Merchant Banking Venture Capital
858. IMD OATS Client
859. IMD Online Client Application Batch
860. IMD Production Management

Reporting
861. IMD Reconciliation Tool
862. IMD Revenue Analysis System - LNW
863. IMD Risk
864. IMD SAT Portal
865. IMD_INDIA_PAG_TechResearch
866. imlive
867. IN FID TradingNSettlement
868. Incident DashBoard
869. INDEX
870. Index Reporter
871. India Firewall
872. India LDAP Tree
873. IndiaCapGainsTaxApp
874. Indices Maintenance
875. Infinity
876. Infoburst
877. Infopac
878. Informatica PowerCenter
879. Infovista
880. ING Top 10 Data
881. INS_OnTrackforTraining
882. Insider List
883. Insight
884. InSource
885. Instant Interest
886. Instinet Americas
887. Institutional Corporate Marketing Workflow
888. Institutional Sales Reports
889. Integrated Cross-Product Environment - ICE

890. Interact Commerce_Act 6.0
891. International Resort Home Lending
892. Intersperse Manager
893. Intex Dealmaker
894. Intex Desktop
895. Intex Trepp Autosys download
896. IntraNet (INT)
897. Investor Tools
898. IOINet
899. IPC
900. I-Planner
901. IPO Allocation
902. IR Millennium
903. Iris
904. Panasonic Iris Scaner
905. IRise Definition Center
906. IRise Studio
907. iSecurity
908. ISITC Trade Notification
909. ISOS Bus & Personal Travel Tracker
910. ISP IP Address
911. ISS
912. ISTAR
913. iSwap
914. IT 2104.1
915. IT BPA Framework
916. Item Request Tool (IR)
917. ITG Optimizer
918. ITG Platform
919. ITS
920. ITS/Sicoargo
921. ITSM Audit

922. ITSM Service and Asset Management Dashboard
923. Ivan
924. IVR Trades
925. iWatch DMU
926. Iwatch Tool
927. IWF Reporting Database
928. IWF Reporting ETL
929. JAR Signing
930. Jaws for Windows 6.0
931. JDialTone
932. JETSR
933. JGEN
934. JIRA
935. JobRun
936. JobTrack
937. JPMChase Receivables Edge
938. JSDS Static Data (Asia)
939. JSDS Static Data (Europe)
940. JVE
941. KDB Capture
942. Keeper
943. Kerberos
944. Keynote
945. KPI
946. Laporte Asset Allocation System
947. Larkspur Data Master
948. LAS
949. LASERS
950. Laura
951. LawBase CA
952. LawBase Special Servicing
953. LawBase_LM

954. LB AppInstaller
955. LB Bank Financial Reporting
956. LB DeviceFilter
957. LBAM - Chicago Dashboard
958. LBAM - Portia
959. LBAM - Portia Recon Reports
960. LBAM Chicago - Index System
961. LBAM Chicago - Intranet Reporting
962. LBAM Chicago - Nightly Process
963. LBAM Chicago - Pricing
964. LBAM Fee Management
965. LBAM IIS OLAP
966. LBAM Mathworks Matlab
967. LBAM Mathworks Matlab License Manager
968. LBAM POMS Gateway
969. LBAM Portia AIM
970. LBAM Reports WL
971. LBAM TPS
972. LBAM TRACE Reporting
973. LBBank Public Website
974. LBCDA Tiered Interest Rate
975. LBJ Hedge Tool
976. LBSBF Public Website
977. LBSP BO
978. LBSTS
979. Core_LDAP
980. LDAP to Communicator
981. LE Controls ME close
982. LEADS
983. LECReport
984. Legal Guarantees
985. Legal Holds

986. Lehman Allocation Processor (LAP)
987. Lehman Customer Allocation Manager (LCAM)
988. Lehman Exchange (LX)
989. Lehman Management Service
990. Lehman Market Intelligence
991. Lehman RCP Application Container
992. Lehman Standard File
993. Lehman.IMD.PDFService
994. LehmanAM.com
995. LehmanLive
996. LehmanLive (including Portal Core and User Signup
997. LehmanLive
998. Lehmanlive Framework (LLF)
999. LehmanLive Usage Tracking
1000. LehmanLive Web Service Monitoring Applications
1001. LehmanLive: Telephony
1002. Lehman Retrieve
1003. LehmanRisk
1004. LehmanRisk - Summary System
1005. LehmanRisk - RiskBasedMargin
1006. Leimberg DecoupleCruncher
1007. Leimberg Number Cruncher
1008. LE Controls ME Close Prod (LEMAP)
1009. Lens App
1010. Lenstar Order Entry
1011. LEOP(Legal Entity Operating Platform)
1012. LET Europe
1013. LET NY
1014. Letters (GAC-NCL-PPL-FDS-EOQ) in CSF Designer
1015. Letters (GAC-NCL-PPL-FDS-EOQ) in CSF Designer
1016. LEXICON
1017. LFA Web
1018. LIAM US
1019. Libra
1020. LIFE
1021. LIMA
1022. Lineage
1023. Linux Engineering Services
1024. LINX API
1025. Lipper LANA
1026. Liquidity System
1027. LiquidNet
1028. List Editor
1029. London Margin System (LMS)
1030. LMX/OAT (Asia)
1031. LMX/OAT (Europe)
1032. LMX/OAT (US)
1033. LNS
1034. Loan Locator
1035. Loan Workbench
1036. LoanBarnService
1037. LoanIQ
1038. LoanIQ Batch
1039. LoanQuest
1040. LOB
1041. LoggingWS
1042. Logo Library
1043. Lombard
1044. London AMM
1045. London AMM End of Day Pricing

Snapshot
1046. London Enterprise POINT
1047. London Margin System (LMS)
1048. LOTS
1049. Low Net Worth
1050. LPMS
1051. LTEC
1052. LVAccountingTool
1053. LVApplication
1054. LVDividends
1055. LVOpsPortal
1056. LVPerfPortal
1057. LVPortal
1058. Macgregor (Merrin) Rule Expert
1059. Macgregor (Merrin) Tickets
1060. Macgregor LMX interface
1061. MacKichan Software Scientific Word
1062. MAG Investment Styles Analytics
1063. Magics
1064. Mainframe
1065. Manager Profile
1066. Map Trading Sales Interface
1067. Margin Interest and Late Payments
1068. Market Axess
1069. MARKET AXESS EUROPE
1070. Market Capitalization Testing
1071. Market Fee Calculator
1072. Market QA
1073. Market Server (ASIA)
1074. MarketCenter
1075. MARS
1076. MAS

1077. MAS - Asia
1078. MAS 200
1079. MAS Timekeeper
1080. MAST
1081. Master Servicing Disaster Data
1082. Master Servicing Early Payoffs
1083. Master Servicing Estimated Losses
1084. Master Servicing Investor Reporting
1085. Master Servicing Lehman Research
1086. Master Servicing Letter Agreement Tracking
1087. Master Servicing Loan Number Generator
1088. Master Servicing Month End Data
1089. Master Servicing NP Tracker
1090. Master Servicing Operations Analysis
1091. Master Servicing Pool Insurance
1092. Master Servicing Subprime Losses
1093. Master Servicing Vintage
1094. MATISSE
1095. Matter Management System
1096. MAXS
1097. MBS Allocations
1098. MBS Factor
1099. MBS Pricing
1100. MBS Pricing Engine
1101. MBS System (MAX)
1102. MTS Distributed Apps
1103. MCA tracker
1104. MCD Auto-Archive
1105. MCD Capture and Recognition System

1106. MCD Database Infrastructure Container
1107. MCD ITS Platform
1108. MCD Viewer
1109. MCD Viewer Database
1110. MCD-AUR-ACES
1111. MCD-AUR-ELI
1112. MCD-AUR-LBSP
1113. MCDExport
1114. MCDImage2Image
1115. McLagan
1116. MCPR Administrator
1117. MCPR Data Services
1118. MCPR Processing Broker
1119. MCPR XML DATA FEEDS
1120. MCR
1121. MCR Siebel Service
1122. MeetingAudit
1123. Mercury Dashboard
1124. Mercury Dashboard
1125. Mercury Performance Center
1126. Mercury Quality Center
1127. MergerMarket
1128. Merrin
1129. Merrin P2k Interface
1130. Merrin Position Edit
1131. Merrin System Maintenance
1132. Merrin Trade Reporting
1133. MESSAGING COMPLIANCE
1134. MESSAGING SUPPORT
1135. Messaging_MCD
1136. MFCL Origination Platform
1137. MicroInk

1138. Midas
1139. MIDAS TSP Proxy
1140. Midas2 and EQMidas
1141. MindAlign
1142. Mizuho EB
1143. Model Portfolio Implementation for Asset Allocation
1144. MOM
1145. Monoid
1146. Monthly Statements
1147. Morgan Stanley Passport
1148. Morningstar Direct
1149. Morningstar Principia Pro
1150. Mortgage Analytics Lehman Live
1151. Mortgage Calculator
1152. MOXY
1153. MPT
1154. MQSeries Distributed
1155. MS Analysis
1156. MS Budget Report
1157. MS Claim Processing
1158. MS Development Prototype Database
1159. MS Originations
1160. MS PostedRemittance
1161. MS Servicer Report Card
1162. MS Servicer Reporting
1163. MS ServicerTrailing
1164. MS Users
1165. MSA
1166. MSPortfolio
1167. MSSQL Infrastucture
1168. MSSQL Infrastucture

1169. Mtg Index
1170. MTS
1171. MTS Distributed Apps
1172. Multiple Applications for Corporate Marketing (MicroInk, MSSR, Factiva, …)
1173. Muni Suite MuniDeriv
1174. Municipal Portal
1175. Murex
1176. Mutual Fund and Institutional Container dB
1177. Mutual Fund and Partnership System
1178. Mutual Fund Cross Trade System
1179. Mutual Fund Daily Stats
1180. Mutual Fund Decile Report
1181. Mutual Fund Metrics
1182. Mutual Funds Codes Sheet
1183. Mutual Funds Daily Stats Admin
1184. MyAuroraLoan
1185. MyConfirms
1186. MyContent/MyDocuments / Enterprise Calendaring/Survey Service
1187. MyPage
1188. MyReports
1189. Name Space Manager
1190. Nationwide Data Feed
1191. NB Back Office
1192. NB Batch-Entry Maintenance
1193. NB BlueScreen Reports
1194. NB ClassAction
1195. NB Client Sign up
1196. NB Client Signup

1197. NB Commission Interface
1198. NB Compliance
1199. NB Money Market Sweep
1200. NB Monitor
1201. NB OFAC Incoming Wire Interface
1202. NB Realtime Journals Outgoing
1203. NB Research
1204. NB Statements Viewer
1205. NB Tibco BPSA Interface
1206. NB Tibco Trade Interface NBCS
1207. NB Tibco Trade Interface PAM
1208. NB Tibco Trade Interface PB
1209. NB TradePath Incoming
1210. NB UBP Stock Loan
1211. NB.Com
1212. NBBO to FIFE Interface
1213. NBBO to ITE Interface
1214. NBCS Extranet
1215. NBCS Gateway
1216. NBCS Prism 2000 P2K
1217. NDR
1218. NetGuard
1219. Netting US
1220. Network Management
1221. Network Management Database
1222. Network Opsware
1223. Neuberger Berman Impact
1224. Neuberger Berman Statements
1225. New Deal Review
1226. New Employee On-Boarding
1227. New Hire website
1228. New River

1229. Newhire Website
1230. NewsWatch Americas
1231. nMarket Application Server
1232. NRTD MDM
1233. NTP
1234. NXT Communicator
1235. NY
1236. OASYS NB Pension
1237. OAT
1238. OBI
1239. OBI
1240. OCR
1241. OES
1242. OES - Asia
1243. OFAC Outgoing Wires Interface
1244. Office of the Chairman
1245. OLAP
1246. onDemand
1247. Online Bonus System
1248. OnNet IP Video
1249. Onset MetaMessage
1250. ONTRACK FOR TRAINING
1251. OPAL
1252. OpenBook
1253. Operations Dashboard for LB-NB Statements Processing
1254. Ops Dashboard
1255. Ops Dashboard
1256. OpsStations
1257. Opsware
1258. Opsware Network Automation System
1259. Optional Dividends

1260. Optional Dividends Systems
1261. OptionPricing
1262. Optmodel System
1263. OPUS32 Client
1264. Oracle
1265. Oracle BI
1266. Orion
1267. OTG Client Link
1268. OTG FDS
1269. OTG GMC (Mint)
1270. OTG GSSR/SSR
1271. OTG Netting Engine (Asia)
1272. OTG Netting Engine (Europe)
1273. OTG Regulatory
1274. OTG STP Gateway
1275. OTG Web Services (OWS)
1276. Outlook Toolbar
1277. OUTSIDE AFFILIATIONS
1278. Outside Business Interests
1279. Over the Wall
1280. P13
1281. P2KBlotterWatcher
1282. P2KMonitor
1283. PAG
1284. PAG IT Development Resources
1285. PAG Notification System
1286. PALS
1287. PAM Account Access
1288. PAM Directory
1289. PAM Directory Administration Tool
1290. PAM DocSPEED
1291. Panasonic Iris Scaner

1292. Panel One
1293. Panorama (PNA)
1294. Pathfinder
1295. PayBreeze
1296. Payout System
1297. Payroll Solutions
1298. PBDocs
1299. PC Link 32
1300. PCMAP
1301. PCR
1302. Prime Client Reporting
1303. PCRS
1304. PCS CRM (PCC)
1305. PDF Generator
1306. PE INVESTMENT DATABASE
1307. PeopleFinder
1308. Peoplesoft
1309. Peoplesoft FAS123r
1310. Peoplesoft Financials
1311. PeopleSoft G/L
1312. Peoplesoft HR
1313. Peoplesoft Onboarding
1314. Peoplesoft Payroll
1315. PeopleSoft R2R
1316. Peoplesoft R2R Stat
1317. PerTrac FID
1318. PerTrac IMD
1319. PFPC CMS Image
1320. PFW Application
1321. Pharma Pipelines
1322. Phoenix
1323. Phoenix Trading Client

1324. Picasso
1325. PIM AUM Portal
1326. PIM AUM Reporting
1327. PIM Bloomberg POMS
1328. PIM Dashboard
1329. PIM FATE - Fee Automation and Tracking Engine
1330. PIM Online Client Reporting
1331. PIM POMS Gateway
1332. PIM Prospecting
1333. PIM Report Publisher
1334. PipeLine Asia
1335. Pitney Bowes
1336. PIZZA (GFC)
1337. Planet Retail
1338. Platinum
1339. PLATO
1340. PMA
1341. PMAPS
1342. PMR (Portfolio Management System)
1343. PMR (Portfolio Management System)
1344. PMR Advent Data Exchange
1345. PMR Cash Management
1346. PMR Commissions
1347. PMR Forms
1348. PMR Input Screens
1349. PMR Performance Engine
1350. PMR ReOrg Processor
1351. PmrMaint
1352. PNS
1353. PocketP2K

1354. POINT
1355. POINT CI
1356. POINT FID AP
1357. Pointsec
1358. Portfolio Analysis Web Service
1359. Portfolio Compliance
1360. Portfolio Resources - PrismTrading
1361. Portfolio Resources-Mutual Funds Blotter
1362. Portfolio Resources-P2K
1363. Portfolio Resources-Portfolio Analysis
1364. Portfolio WebBench
1365. PortfolioRisk
1366. Portware
1367. Power Seller
1368. Power Tools
1369. PowerExchange
1370. PRAdminRpts
1371. Premier Event Ticket System
1372. Premium Research
1373. PresBuilder
1374. PresBuilder/PresLink
1375. PRIMe
1376. Prime Broker Mainframe
1377. Prime Client Reporting
1378. Prime Portal
1379. Prime Risk Metrics
1380. Prime Services Metrics
1381. Prime Services Sales Portal
1382. Prime Transaction Manager (PTM)
1383. PrimeDB
1384. PrimeQuantWeb
1385. Primeweb
1386. PRInstitutional
1387. Print Servers
1388. Prism2000Admin
1389. PrismRedirector
1390. Private Equity BPE
1391. Private Equity CapitalAnalytics Website
1392. Private Equity CARL (CRL)
1393. Private Equity CINVAACS
1394. Private Equity CMS (EBP)
1395. Private Equity CORE
1396. Private Equity GLLink
1397. Private Equity Investran
1398. Private Equity LBPE Website
1399. Private Equity MAS500
1400. Private Equity PACE
1401. Private Equity PETE
1402. Private Equity Portfolio Analytics PAS
1403. Private Equity wsRoleManager
1404. PRMerrin
1405. PRMI
1406. ProClarity
1407. PROCLARITY/Performance Point
1408. Prospective Investor Profiling (PIP)
1409. ProSystem FX Office
1410. Prowatch
1411. PRPortfolioResources
1412. PRTradingRpts
1413. Prudential Calculator
1414. PS Product Service

1415. PSA Web Data
1416. Public Site www.lehman.com
1417. PUMA (Equities)
1418. PUMA (Equities)
1419. Windows Server PXE
1420. QED - Equity Derivative Analytics
1421. QED Flow
1422. QIP
1423. QIP DHCP Lockdown
1424. QMT (Query Management Tool)
1425. QPM TCR
1426. QPM-TCR Data Load Services
1427. QSS_UI
1428. Quadrant CDPC Capital Model
1429. Quals Database
1430. Quant
1431. Quant Database Server
1432. QueryWS
1433. Quick Dial
1434. QuickBooks
1435. Quicken
1436. QuoteVision
1437. RAMP
1438. CLS - Continuous Link Settlement
1439. Rapid Update Procedure
1440. Rapid Update Procedure
1441. Raptor
1442. RAS
1443. RAT
1444. RATES/Subprime Models
1445. RDS
1446. ReadyPlus

1447. RealTick
1448. Receiving External Email
1449. RecLite
1450. Recruitmax
1451. Regulatory Databases for GCS
1452. Regulatory Report Tracking
1453. Rekon
1454. Remedy
1455. Reorg Response
1456. Repliweb
1457. Report Engine
1458. REPORTING SERVICES
1459. Repurchase
1460. ReqStatus
1461. Research Addins
1462. Research Analyst Portal
1463. Research Analyst Portal (RAP)
1464. Research Trading Ideas - Equities UK
1465. Reuters Dealing Americas
1466. Reuters Plus Americas
1467. Reuters Triarch Americas
1468. ReutersContribution (Rocky)
1469. RIPPS Admin
1470. RIPPS v1
1471. RISC
1472. RISC - Distributed Applications
1473. RISC - Global
1474. RISC - RanTask
1475. RISC Batch
1476. RISC RANMargin
1477. RISC RANMargin
1478. Risk Engine Asia

1479. GRASP RIXML Packager
1480. RND
1481. Rosetta Server Application
1482. Rosetta Server Application
1483. RoyalBlue_Europe
1484. RRs
1485. RSA ACE
1486. RSA SecureID
1487. RSA Token
1488. RTA
1489. ADS
1490. RTA
1491. RTD2
1492. RVAL Analytics Calculator
1493. SA Email Review 2
1494. Sales Contact Management
1495. Sales Entitlement Tool
1496. Sales Trading Ideas
1497. Sales Trading Ideas (US)
1498. SalesComp
1499. SalesLogix
1500. SalesStation (SS)
1501. SalesVision
1502. Salomon Brothers Yieldbook
1503. SAM
1504. Remedy
1505. Samba Service
1506. SAS Entreprise Guide 4.1
1507. Satori Spreadsheet
1508. SB GeoTrader
1509. SBF Accounting Commissions
1510. SBF ACES

1511. SBF BDO Month End Report
1512. SBF CAM
1513. SBF Compliance
1514. SBF FIdelity Director
1515. SBF Harland Financial LaserPro
1516. SBF Insurance
1517. SBF Items Needed
1518. SBF MS Access
1519. SBO2000
1520. SBO64
1521. SBODSS
1522. SCAMP
1523. SCAT - Sales Credit Adjustment Tool
1524. Scenario Manager
1525. Schedule A
1526. SCORE
1527. SCS
1528. SCS Billing Adjuster
1529. SCS Futures
1530. SCS Mainframe
1531. SCS Smart Ticket
1532. SCS Smartticket Admin Web Site
1533. SCT Electronic Blotter (ASIA)
1534. Seabreeze
1535. SeamlessWeb
1536. SECAM
1537. Sector Database
1538. Secure File Upload
1539. SecurID authentication
1540. Security Incident Dashboard
1541. Sensage
1542. Sequent

1543. Service Navigator
1544. Servicer Balancing Web Application
1545. Settlement Obligations
1546. S-Grid
1547. SGTrust_AccountIP
1548. SGTrust_Announcements
1549. SGTrust_JournalSecMovement
1550. SGTrust_MBSFactors
1551. SGTrust_Pricing
1552. SGTrust_Recons
1553. SGTrust_SecuritySetUp
1554. Shared Drives
1555. Sharepoint
1556. Short Cut URL Service
1557. Shorts Locate Risk Mgt
1558. SID - Security Incident Database
1559. Siebel
1560. Siebel Document Generator
1561. Siebel FC Capital
1562. Siebel NAO Form
1563. Siebel Prism Interface
1564. Siebel Project Upload
1565. Siebel Training
1566. Siemens Apogee Insight
1567. Signatories Database
1568. SimCorp Dimension
1569. SimCorp Dimension Confirmation Matching
1570. SimCorp Dimension Corporate Action Feed
1571. SimCorp Dimension STP
1572. Single Security Environment
1573. Single Sign On Technologies
1574. SiteScope
1575. Small STeP
1576. Smart Clear
1577. Smart Ticket
1578. Smart Trax Margin
1579. SmartClear
1580. SmartConnect
1581. SmartConnect Support Services
1582. SmartFlow 1
1583. SmartFlow2
1584. SmartLink
1585. SmartStream Allocations
1586. Smartticket LehmanLive Web Application
1587. SMBC Web21
1588. SNL Financials
1589. SnM
1590. SOBA
1591. Settlement Obligations
1592. Socially Responsive Investing Reporting
1593. SolutionBuilder
1594. Sovereign Risk
1595. SOX Completeness Controls
1596. SPA Analytics Library
1597. Spam Filtering
1598. SPARTAN
1599. SPEAR
1600. Spectrum
1601. SPEED
1602. Speed ACH
1603. SPEED Futures DMA

1604. Spiderweb Risk
1605. SPIRE
1606. Sports and Theatre Tickets
1607. Lehman Exchange (LX)
1608. SQL Server Analysis Services 2005 Farms (OLAP)
1609. TAPAS-SSE
1610. SSR
1611. SST - SHORT SALES TRACKING
1612. Staffware
1613. STAR - FID
1614. STARS
1615. Statements (MTS) in CSF Designer
1616. Statements Data Preparation
1617. Statements (MTS) in CSF Designer
1618. StateStreet
1619. Statpro
1620. STF-Superform Taxform
1621. Stock Loan Sub Ledger
1622. STOMP
1623. STOMP
1624. STOMP (FUTURES)
1625. STORM
1626. STP Gateway
1627. Strategic Insight Variable Annuities
1628. StructuredNotesTicker
1629. Subledger
1630. SubM
1631. Subversion
1632. Summit
1633. SunGard Addvantage
1634. SunGard AddVantage DR
1635. SuperCEL
1636. SVN
1637. Swap Market Monitor
1638. SwapsLive
1639. SwapStation 2000
1640. SwapsWire
1641. Swift Alliance
1642. SWIM - Swap Intermediation System
1643. Switches
1644. Sybase
1645. Sybase Replication ID Server
1646. Symantec AV
1647. Symphony
1648. Sync2service
1649. Syndicate Notification and Allocation
1650. Syndicate Publications
1651. SyndTrak
1652. Syntran
1653. Sys Admiral
1654. T&E Analyzer
1655. T&E Crystal Reports
1656. TA2000 Desktop
1657. TAC
1658. TAC Vortex
1659. TAF
1660. Tandberg Management Suite
1661. Technology Administrative Portal (TAP)
1662. TAP (Termsheets Automation Project)
1663. TAPAS Platform
1664. TAPAS-SSE

1665. TAS
1666. Finance Report Repository TASC
1667. Tax - Partnership Tracking System
1668. Tax Interest
1669. TaxAnalysts Practical Drafting
1670. TAXBRIDGE
1671. TCS
1672. TDMS Enterprise
1673. TDMS Enterprise
1674. Technology Administrative Portal (TAP)
1675. Tell
1676. Tell Paging Interface
1677. Termsheets Automation Project (TAP)
1678. Texpool
1679. Thomson Financial Tower Data Hypo
1680. Thomson One Americas
1681. Thunderhead
1682. Tib Monitoring Service
1683. Tibco RV
1684. Tibco Sequent2CPI Interface
1685. Tick Data
1686. HR Time and Attendance (TAS)
1687. Timelines
1688. Timesten
1689. TIPB Recon
1690. TKFX Home
1691. TLM
1692. TMG reports
1693. TMO
1694. TMO Explorer

1695. TMS
1696. TMS Lite
1697. Tocket
1698. Tocket
1699. TocketPC
1700. Tocket Nugget
1701. Total Access Control (TAC)
1702. TPA Billing
1703. TPXSOL
1704. Tracker
1705. Tracker Timesheets
1706. Tractor
1707. Trade Event Bus
1708. Trade RT
1709. TradeApp
1710. TradeApp .NET
1711. Tradeaway Form
1712. TradeGauge
1713. TradePath
1714. Tradepipe
1715. Trader Portal
1716. TradeServer
1717. Tradeware
1718. Tradeweb
1719. TradeWeb Europe
1720. TRAM_BART
1721. Transition Management System
1722. Travel Trax
1723. TRAX
1724. TRC
1725. TRC - Current Release
1726. TRC - New Release

1727. Treasury Document Repository
1728. Treasury Workstation
1729. Treasury Workstation - TK (ASIA)
1730. Treasury Workstation Europe
1731. Treasury Workstation Gateway
1732. Tri-Trade
1733. Trooper
1734. TSP
1735. TT Trading Technologies
1736. Twiki
1737. Twisted Pair\Wave
1738. TWS Gateway
1739. UBS GIM 2
1740. UCF
1741. UDB
1742. UDB Server Farm
1743. UEMWS
1744. Unified GRASP Global Workflow
1745. Unix Build Service
1746. Unwind Book
1747. Upload from BC DEVON to Lehman's MARIA
1748. UPM
1749. UPS Online (UPS)
1750. US JMS Farm Service
1751. US-based FIX Engine
1752. Val Engine
1753. Vault
1754. VCAS
1755. Vendor Screening
1756. Vertigo
1757. Vertigo Tokyo Application
1758. Vestek Database

1759. VFBondCurve Server
1760. Video Conference Gatekeeper
1761. ViewDirect
1762. Viper
1763. Vision
1764. Vista Essbase
1765. VMware
1766. VMWARE Eng
1767. VMware Virtual Center AM
1768. Voip Domain
1769. Volbroker
1770. Vontu
1771. Vortex
1772. VPN
1773. VVA Extra 100
1774. VVACMTA
1775. WallStreet Office
1776. WAM Macro FCCP
1777. WAM Macro Global Bonds
1778. WAM Macro Menu
1779. WAM Macro Operations
1780. WAM OFX
1781. Warehouse Lending
1782. Web Service Monitoring
1783. WebBench
1784. WebCCNet
1785. Websense
1786. Webtrends
1787. Whole Loan Data Warehouse
1788. Whole Loan Tracking (WLT)
1789. WhoRU
1790. Windows Server Engineering LBSC

1791. Windows Server Engineering LBSC
1792. Windows Server PXE
1793. Winfits Options
1794. Wire Confirmation Utility
1795. Wire Management System 2
1796. Wireless CRM
1797. WMR AI Operational Tools
1798. WMR AI Subsystem Application
1799. WMR Central Distribution
1800. WMR Client Configuration Tools
1801. WMR CR Subsystem
1802. WMR CRC Subsystem
1803. WMR DC OPS Tools
1804. WMR DC Subsystem
1805. WMR Investment Catalog
1806. WMR Ops Tools
1807. WMR Performance Operation Tools
1808. WMR PR Subsystem
1809. Wonda
1810. Worden TeleChart
1811. Workflow
1812. WORLD RECORDS
1813. www.alservices.com
1814. xml2pdf Web Service
1815. Yield Enhancement System
1816. Yolus
1817. YTM (Yield to Maturity) Recon
1818. Zephyr Associates_Style Advisor NB 6.6
1819. ZIPINFO_Perfect Address

EXHIBIT 2

List of Systems Access Requested

System	Date Requested	Date Approved
1. LoanIQ	06/01/09	06/02/09
2. RAMP	06/01/09	06/02/09
3. View Direct	06/01/09	06/02/09
4. Whole Loan Data Warehouse	06/01/09	06/02/09
5. Whole Loan Tracking	06/01/09	06/02/09
6. World Records	06/01/09	06/02/09
7. ADP	06/01/09	06/02/09
8. Cash At Banks	06/01/09	06/02/09
9. MTS	05/19/09	06/02/09
10. DBS Core Feed	05/19/09	06/02/09
11. Hyperion Enterprise	05/19/09	06/02/09
12. Vista Essbase	05/20/09	06/02/09
13. TMS	06/04/09	06/05/09
14. STOMP	06/04/09	06/05/09
15. RTA	06/04/09	06/05/09
16. RISC Batch	06/04/09	06/05/09
17. CORE Pipeline	06/04/09	06/05/09
18. CDS (Credit Derivatives System)	06/04/09	06/05/09
19. CreditWorkstation	06/04/09	06/05/09
20. Trade RT	06/04/09	06/05/09
21. CMBS Surveillance	06/04/09	06/05/09
22. CreditMPE	06/04/09	06/05/09
23. GEDS	06/04/09	06/05/09
24. Infinity	06/04/09	06/05/09
25. Portfolio Risk	06/04/09	06/05/09
26. APB	05/26/09	06/08/09
27. GCCM	05/27/09	06/08/09
28. Treasury Workstation	05/27/09	06/08/09
29. GFS	06/03/09	06/08/09
30. Hyperion Financial Reports	06/01/09	06/10/09
31. DMS	06/05/09	06/15/09
32. PIM Dashboard	06/05/09	06/15/09
33. Murex	06/05/09	06/15/09
34. AXYS Support	06/10/09	06/18/09

35. ASAP	06/10/09	06/18/09
36. InSource	06/11/09	06/23/09
37. PCMAP	06/19/09	06/24/09
38. Insider List	06/05/09	06/24/09
39. Creditor Relations Database	06/19/09	06/25/09
40. JVE	06/19/09	06/25/09
41. ESM Pricing	06/19/09	06/25/09
42. CDO Analytics	06/18/09	06/25/09
43. CDO Central	06/18/09	06/25/09
44. Network Management Database	06/03/09	06/25/09
45. CSERecon	06/04/09	06/25/09
46. RISC - Global	06/05/09	06/25/09
47. CAMEO	06/05/09	06/25/09
48. BNA Fixed Assets	06/11/09	06/25/09
49. eBanker eDMS	06/09/09	07/02/09
50. Smart Ticket	06/30/09	07/07/09
51. PeopleSoft HR	05/29/09	07/07/09
52. LehmanLive	06/12/09	07/08/09
53. Haircut	07/09/09	07/13/09
54. Loan Workbench	07/10/09	07/24/09
55. SmartStream	07/07/09	07/24/09
56. Entity Master	07/22/09	07/28/09
57. Business Objects	07/01/09	07/28/09
58. HR Online Bonus	06/05/09	07/30/09
59. HR Performance Management	06/05/09	07/30/09
60. MPE Analyzer	07/21/09	07/31/09
61. CATS Core	07/24/09	07/31/09
62. LEMAP	08/04/09	08/07/09
63. CMOD	08/06/09	08/10/09
64. Finance Report Repository	08/05/09	08/10/09
65. Global Accounts	07/30/09	08/10/09
66. MyConfirms	08/05/09	08/10/09
67. Dynamix	08/07/09	08/10/09
68. FIB - Fixed Income Blotter	08/07/09	08/18/09
69. PALS	08/07/09	08/18/09
70. RAT	08/10/09	08/24/09
71. GREEN	08/10/09	08/24/09
72. Summit	08/10/09	08/24/09
73. HJM	08/10/09	08/24/09
74. Delta1	08/18/09	08/25/09

75. G-Quest	08/26/09	09/01/09
76. Kinetix Analytics Addin	08/10/09	10/02/09
77. Kinetix Data Addin	08/10/09	10/02/09
78. CMD-Kinetix	09/22/09	10/02/09
79. JETSR	10/05/09	10/07/09
80. LIAM US	09/30/09	10/07/09
81. Remedy	10/05/09	10/12/09
82. ESP	11/05/09	*Access Not Approved*
83. FPS	11/05/09	*Access Not Approved*
84. WebCCNet	09/03/09	*Access Not Approved*
85. Private Equity CMS	08/27/09	*Access Not Approved*
86. CARS	06/19/09	*Access Not Approved*
87. SECAM	06/19/09	*Access Not Approved*
88. CDO Sentry	06/18/09	*Access Not Approved*
89. Tax Knowledge Manager	06/11/09	*Access Not Approved*
90. Laura	06/05/09	*Access Not Approved*
91. YEC (Year End Compensation)	06/05/09	*Access Not Approved*
92. IBD Universe	06/05/09	*Access Not Approved*
93. IBD Analytics	06/05/09	*Access Not Approved*
94. HR Exit Interview	06/05/09	*Access Not Approved*
95. FORECAST	06/04/09	*Access Not Approved*
96. Lehman Risk	05/19/09	*Access Not Approved*

APPENDIX 7: BIBLIOGRAPHY

In the course of investigating a number of the discrete topics assigned to the Examiner, it was necessary to collect and consult public materials. In the course of those efforts, the Examiner assembled an extensive, although certainly not comprehensive, list of publicly available materials relating to Lehman and relevant events, and he provides that list in this Bibliography as a potential resource for the parties and public. The Examiner did not review or rely upon the listed items except to the extent specifically cited in the Report, and the Examiner makes no representation as to the reliability or accuracy of any source listed in this Bibliography.

SUBSECTION	TITLE
7.1	Books
7.2	News Articles
7.3	Scholarly Publications
7.4	Internet Sources
7.5	Congressional Hearings
7.6	Speeches
7.7	Television Broadcasts
7.8	Government Reports, Studies & Statements
7.9	Call Logs and Transcripts

1. Books

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