

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 14,984,848.65		\$ 14,984,848.65
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 57,502,170.72		\$ 57,502,170.72
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 87,111,483.03		\$ 87,111,483.03
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 6,621,096.08		\$ 6,621,096.08
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 35,465,262.65		\$ 35,465,262.65
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 15,294,340.57		\$ 15,294,340.57
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 27,152,649.14		\$ 27,152,649.14
Bank of New York, The		101 Barclay St		New York	NY	10286	UNITED STATES	commercial paper	N	N	N	\$ 27,276,702.67		\$ 27,276,702.67
Bank of New York, The	CA524908VR81	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Plain Vanilla - 2YR FRN	N	N	N	\$ 166,991,373.00	Undetermined	\$ 166,991,373.00
Bank of New York, The	XS0262321986	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Plain Vanilla - 3YR SEK FRN	N	N	N	\$ 72,969,340.00	Undetermined	\$ 72,969,340.00
Bank of New York, The	XS0179304869	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Plain Vanilla - 5 YEAR FLOATING RATE NOTE	N	N	N	\$ 410,918,750.55	Undetermined	\$ 410,918,750.55
Bank of New York, The	XS0167792026	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Plain Vanilla - 6 YEAR ZERO COUPON NOTE	N	N	N	\$ 45,024,944.58	Undetermined	\$ 45,024,944.58
Bank of New York, The	XS0151868444	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Plain Vanilla - 7 YEAR LOW COUPON BOND	N	N	N	\$ 13,769,223.93	Undetermined	\$ 13,769,223.93
Bank of New York, The	XS0073472606	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Plain Vanilla - Fixed Rate Note	N	N	N	\$ 9,388,340.00	Undetermined	\$ 9,388,340.00
Bank of New York, The	XS0193035358	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Plain Vanilla - FRN	N	N	N	\$ 703,195,240.67	Undetermined	\$ 703,195,240.67
Bank of New York, The	52522L764	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Structure	N	N	N	\$ 19,294,578.00	Undetermined	\$ 19,294,578.00
Bank of New York, The	52522L590	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Structure - YEELDS	N	N	N	\$ 26,320,210.56	Undetermined	\$ 26,320,210.56
Bank of New York, The	52522L434	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Structure - YEELDS LINKED TO TGT	N	N	N	\$ 282,912,000.00	Undetermined	\$ 282,912,000.00
Bank of New York, The	52523J289	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Current Portion of Long Term Debt - Structure - YEELDS ON SD	N	N	N	\$ 9,999,974.40	Undetermined	\$ 9,999,974.40

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Bank of New York, The	XS0128857413	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 10 YEAR FIXED RATE SYNDICATE NOTE	N	N	N	\$ 446,908,077.00	Undetermined	\$ 446,908,077.00
Bank of New York, The	XS0254171191	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 10Y EURO FRN	N	N	N	\$ 835,342,200.00	Undetermined	\$ 835,342,200.00
Bank of New York, The	XS0213899510	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 10YR BENCH	N	N	N	\$ 730,924,425.00	Undetermined	\$ 730,924,425.00
Bank of New York, The	XS0362467150	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 10YR FIXED SENIOR GBP	N	N	N	\$ 875,300,000.00	Undetermined	\$ 875,300,000.00
Bank of New York, The	XS0185590139	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 30 YEAR NON-CALL 5 YEAR FIXED RATE NOTE	N	N	N	\$ 187,766,800.00	Undetermined	\$ 187,766,800.00
Bank of New York, The	XS0082350587	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 30 YEAR ZERO COUPON NOTE	N	N	N	\$ 24,117,505.68	Undetermined	\$ 24,117,505.68
Bank of New York, The	XS0288579260	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 3NC2 FRN	N	N	N	\$ 626,993,932.95	Undetermined	\$ 626,993,932.95
Bank of New York, The	XS0289619529	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 3YR FRN	N	N	N	\$ 43,781,604.00	Undetermined	\$ 43,781,604.00
Bank of New York, The	CA524908TV22	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 4.85% SEP-13 MAPLE BOND	N	N	N	\$ 231,932,462.50	Undetermined	\$ 231,932,462.50
Bank of New York, The	CA524908PR55	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5 YEAR CAD FIXED BOND	N	N	N	\$ 463,864,925.00	Undetermined	\$ 463,864,925.00
Bank of New York, The	XS0290745180	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5 YEAR LEHMAN ZERO NOTE	N	N	N	\$ 6,961,185.00	Undetermined	\$ 6,961,185.00
Bank of New York, The	XS0326006540	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5.375 OCT'12	N	N	N	\$ 2,400,216,588.00	Undetermined	\$ 2,400,216,588.00
Bank of New York, The	XS0247679573	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5NC4 BENCHMARK	N	N	N	\$ 626,953,558.08	Undetermined	\$ 626,953,558.08
Bank of New York, The	XS0252834576	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5Y EURO BENCHMARK FIXED	N	N	N	\$ 835,342,200.00	Undetermined	\$ 835,342,200.00
Bank of New York, The	XS0252835110	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5Y EURO BENCHMARK FRN	N	N	N	\$ 1,536,824,989.16	Undetermined	\$ 1,536,824,989.16
Bank of New York, The	XS0300055547	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5YR FRN	N	N	N	\$ 2,010,320,616.15	Undetermined	\$ 2,010,320,616.15
Bank of New York, The	XS0272543900	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5YR FRN	N	N	N	\$ 660,059,561.70	Undetermined	\$ 660,059,561.70
Bank of New York, The	XS0291967296	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 5YR SKK FRN	N	N	N	\$ 59,800,585.00	Undetermined	\$ 59,800,585.00
Bank of New York, The	XS0224535483	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 6 YR GBP FLOATER	N	N	N	\$ 11,991,610.00	Undetermined	\$ 11,991,610.00
Bank of New York, The	XS0189741001	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 7 YEAR FRN	N	N	N	\$ 1,080,762,953.89	Undetermined	\$ 1,080,762,953.89

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Bank of New York, The	XS0307745744	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 7YR FIXED RATE	N	N	N	\$ 696,118,500.00	Undetermined	\$ 696,118,500.00
Bank of New York, The	XS0224346592	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 7YR FLOATER BENCHMARK	N	N	N	\$ 2,779,322,723.10	Undetermined	\$ 2,779,322,723.10
Bank of New York, The	XS0282937985	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - 7YR FRN	N	N	N	\$ 2,060,510,760.00	Undetermined	\$ 2,060,510,760.00
Bank of New York, The	XS0257022714	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - BENCHMARK 7Y FRN	N	N	N	\$ 1,034,292,867.30	Undetermined	\$ 1,034,292,867.30
Bank of New York, The	XS0210414750	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - BENCHMARK FIXED	N	N	N	\$ 612,710,000.00	Undetermined	\$ 612,710,000.00
Bank of New York, The	XS0181712364	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - FIXED RATE MEDIUM TERM NOTE	N	N	N	\$ 18,776,680.00	Undetermined	\$ 18,776,680.00
Bank of New York, The	XS0183944643	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - FIXED RATE NOTE	N	N	N	\$ 1,434,004,110.00	Undetermined	\$ 1,434,004,110.00
Bank of New York, The	XS0138439616	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - FLOATING RATE NOTE	N	N	N	\$ 132,262,515.00	Undetermined	\$ 132,262,515.00
Bank of New York, The	XS0205185456	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - FRN	N	N	N	\$ 891,156,981.33	Undetermined	\$ 891,156,981.33
Bank of New York, The	XS0348395814	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - LBHI SGD 250M 4.20% 5YR FIXED RATE NOTES DUE 2013	N	N	N	\$ 172,888,580.00	Undetermined	\$ 172,888,580.00
Bank of New York, The	XS0290041960	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - LEHMAN ZERO	N	N	N	\$ 13,922,370.00	Undetermined	\$ 13,922,370.00
Bank of New York, The	XS0289254509	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - LEHMAN ZERO	N	N	N	\$ 6,961,185.00	Undetermined	\$ 6,961,185.00
Bank of New York, The	XS0288056913	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - LEHMAN ZERO	N	N	N	\$ 6,961,185.00	Undetermined	\$ 6,961,185.00
Bank of New York, The	XS0155329989	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - LOW COUPON BOND	N	N	N	\$ 4,246,322.85	Undetermined	\$ 4,246,322.85
Bank of New York, The	XS0299141332	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - STERLING PUBLIC ISSUE	N	N	N	\$ 525,180,000.00	Undetermined	\$ 525,180,000.00
Bank of New York, The	XS0274591535	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - TAP OF THE 4% MAR'2015	N	N	N	\$ 69,611,850.00	Undetermined	\$ 69,611,850.00
Bank of New York, The	XS0274585305	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Plain Vanilla Long Term Debt - TAP OF THE MAY'16 FRN	N	N	N	\$ 556,894,800.00	Undetermined	\$ 556,894,800.00
Bank of New York, The	5249085W63	101 Barclay St		New York	NY	10286	UNITED STATES	Senior Unsecured Debt - Short Term Debt - 6MO KICK IN REV CONVERT ON MOT	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00

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Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Bank of New York, The	524935AE3	101 Barclay St		New York	NY	10286	UNITED STATES	Senior Unsecured Debt - Short Term Debt - 6MOS KICK-IN REVERSE CONVERT ON DF	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Bank of New York, The	524935AD5	101 Barclay St		New York	NY	10286	UNITED STATES	Senior Unsecured Debt - Short Term Debt - 6MOS KICK-IN REVERSE CONVERT ON MOT	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Bank of New York, The	524935AF0	101 Barclay St		New York	NY	10286	UNITED STATES	Senior Unsecured Debt - Short Term Debt - 6MOS REVERSE CONVERTIBLE	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Bank of New York, The	524908AF0	101 Barclay St		New York	NY	10286	UNITED STATES	Senior Unsecured Debt - Short Term Debt - YEELDS NOTE	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Bank of New York, The	524935AM5	101 Barclay St		New York	NY	10286	UNITED STATES	Senior Unsecured Debt - Short Term Debt - YEELDS ON HEALTH NET KOHLS PRUDENTAIL FIN	N	N	N	\$ 16,500,000.00	Undetermined	\$ 16,500,000.00
Bank of New York, The	XS0196298219	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Structure Long Term Debt - 10YR CMS	N	N	N	\$ 13,922,370.00	Undetermined	\$ 13,922,370.00
Bank of New York, The	XS0345259435	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Structure Long Term Debt - 5Y CALLABLE EUR USD RANGE - ISSUER SWAP	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Bank of New York, The	524908WQ9	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Structure Long Term Debt - BRAZIL NTN F JAN 2012 PASS THROUGH NOTE	N	N	N	\$ 7,750,180.64	Undetermined	\$ 7,750,180.64
Bank of New York, The	524908K58	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Structure Long Term Debt - SYNTHETIC CONVERTIBLE NOTES LINKED TO AIG	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Bank of New York, The	XS0178222179	One Canada Square	Canary Wharf	London		E14 5AL	UNITED KINGDOM	Structure Long Term Debt - US INFLATION LINKED BOND	N	N	N	\$ 355,000.00	Undetermined	\$ 355,000.00
Bank of New York, The	XS0268648952	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 10NC5 SUBORDINATED NOTES	N	N	N	\$ 904,954,050.00	Undetermined	\$ 904,954,050.00
Bank of New York, The	524908UB4	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 10Y SUBDEBT	N	N	N	\$ 1,250,000,000.00	Undetermined	\$ 1,250,000,000.00
Bank of New York, The	5249087M6	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 10Y SUBDEBT	N	N	N	\$ 1,500,000,000.00	Undetermined	\$ 1,500,000,000.00
Bank of New York, The	524908R36	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 10YR SUBDEBT	N	N	N	\$ 1,914,000,000.00	Undetermined	\$ 1,914,000,000.00
Bank of New York, The	XS0287044969	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 12NC7 SUBORDINATE NOTES	N	N	N	\$ 1,392,237,000.00	Undetermined	\$ 1,392,237,000.00
Bank of New York, The	524908WH9	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 25NC20 SUBDEBT	N	N	N	\$ 750,000,000.00	Undetermined	\$ 750,000,000.00
Bank of New York, The	5249087N4	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 30Y SUBDEBT	N	N	N	\$ 2,000,000,000.00	Undetermined	\$ 2,000,000,000.00
Bank of New York, The	0	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 30YR SUB FRN PART OF \$ECAPS	N	N	N	\$ 500,000,000.00	Undetermined	\$ 500,000,000.00

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Bank of New York, The	524908R44	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - 30YR SUBDEBT	N	N	N	\$ 1,500,000,000.00	Undetermined	\$ 1,500,000,000.00
Bank of New York, The	0	101 Barclay St		New York	NY	10286	UNITED STATES	Subordinated Debt - LBHI NY SUB	N	N	N	\$ 278,447,400.00	Undetermined	\$ 278,447,400.00
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 499,438,055.56		\$ 499,438,055.56
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 109,879,794.44		\$ 109,879,794.44
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 19,963,250.00		\$ 19,963,250.00
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 149,784,000.00		\$ 149,784,000.00
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 71,357,837.58		\$ 71,357,837.58
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 136,651,867.20		\$ 136,651,867.20
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 74,813,333.33		\$ 74,813,333.33
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 197,112,111.11		\$ 197,112,111.11
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 235,350,133.33		\$ 235,350,133.33
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 10,805,055.56		\$ 10,805,055.56
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 196,250,000.00		\$ 196,250,000.00
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 150,000,000.00		\$ 150,000,000.00
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 130,000,000.00		\$ 130,000,000.00
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 1,958,494.44		\$ 1,958,494.44
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 1,956,950.00		\$ 1,956,950.00
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 1,231,648.60		\$ 1,231,648.60
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 2,163,305.56		\$ 2,163,305.56
Citibank, NA		399 Park Avenue		New York	NY	10043	UNITED STATES	commercial paper	N	N	N	\$ 13,710,281.40		\$ 13,710,281.40
Citibank, NA	52517PL33	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 2.25YR FRN	N	N	N	\$ 875,950,000.00	Undetermined	\$ 875,950,000.00
Citibank, NA	5252MODY0	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3ML FRN EXTENSION TRADE WITH RESERVE	N	N	N	\$ 300,000,000.00	Undetermined	\$ 300,000,000.00
Citibank, NA	52517P5D9	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3ML FRN RESTRUCTURE OF MTNI224A EXTENDIBLE	N	N	N	\$ 290,000,000.00	Undetermined	\$ 290,000,000.00
Citibank, NA	52517P5E7	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3ML FRN RESTRUCTURE OF MTNI224A EXTENDIBLE	N	N	N	\$ 230,000,000.00	Undetermined	\$ 230,000,000.00

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Citibank, NA	52517P5C1	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3ML FRN RESTRUCTURE OF MTN1224A EXTENDIBLE	N	N	N	\$ 220,000,000.00	Undetermined	\$ 220,000,000.00
Citibank, NA	52517PE23	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3Y FRN	N	N	N	\$ 472,980,000.00	Undetermined	\$ 472,980,000.00
Citibank, NA	52517PC41	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3Y FRN	N	N	N	\$ 150,000,000.00	Undetermined	\$ 150,000,000.00
Citibank, NA	52517PG39	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3YR FLOATING RATE NOTE	N	N	N	\$ 330,000,000.00	Undetermined	\$ 330,000,000.00
Citibank, NA	52517PG21	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3YR FLOATING RATE NOTE	N	N	N	\$ 866,060,000.00	Undetermined	\$ 866,060,000.00
Citibank, NA	52517PK83	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 3YR FRN	N	N	N	\$ 852,435,000.00	Undetermined	\$ 852,435,000.00
Citibank, NA	52517PVU2	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - 5YR MTN GLOBAL	N	N	N	\$ 451,384,000.00	Undetermined	\$ 451,384,000.00
Citibank, NA	52520WDF5	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - BONY NONY EXTENSION (AGAIN)	N	N	N	\$ 175,000,000.00	Undetermined	\$ 175,000,000.00
Citibank, NA	52520WDK4	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - EXTENDIBLE RESTRUCTURE 1ML +17 19	N	N	N	\$ 97,200,000.00	Undetermined	\$ 97,200,000.00
Citibank, NA	524908BQ2	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - FIXED	N	N	N	\$ 221,605,000.00	Undetermined	\$ 221,605,000.00
Citibank, NA	52517PQ46	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - GLOBAL 2Y FRN	N	N	N	\$ 913,240,000.00	Undetermined	\$ 913,240,000.00
Citibank, NA	52517PQ61	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - GLOBAL 2YR FRN	N	N	N	\$ 396,578,000.00	Undetermined	\$ 396,578,000.00
Citibank, NA	52517PQ53	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - GLOBAL 2YR FRN	N	N	N	\$ 604,500,000.00	Undetermined	\$ 604,500,000.00
Citibank, NA	52517PW56	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - GLOBAL 2YR FRN	N	N	N	\$ 645,000,000.00	Undetermined	\$ 645,000,000.00

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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PW49	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - GLOBAL 2YR FRN	N	N	N	\$ 203,862,000.00	Undetermined	\$ 203,862,000.00
Citibank, NA	52517PW31	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - GLOBAL 2YR FRN	N	N	N	\$ 1,414,214,000.00	Undetermined	\$ 1,414,214,000.00
Citibank, NA	52517PC58	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - GLOBAL FLOAT	N	N	N	\$ 561,358,000.00	Undetermined	\$ 561,358,000.00
Citibank, NA	524908S27	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - NON EXTENSION	N	N	N	\$ 465,000,000.00	Undetermined	\$ 465,000,000.00
Citibank, NA	524908R77	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - NON EXTENSION	N	N	N	\$ 30,000,000.00	Undetermined	\$ 30,000,000.00
Citibank, NA	524908R51	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - NON EXTENSION	N	N	N	\$ 30,000,000.00	Undetermined	\$ 30,000,000.00
Citibank, NA	524908SQ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - NON EXTENSION	N	N	N	\$ 300,000,000.00	Undetermined	\$ 300,000,000.00
Citibank, NA	524908LK4	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - NON EXTENSION	N	N	N	\$ 47,800,000.00	Undetermined	\$ 47,800,000.00
Citibank, NA	524908X21	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - NON EXTENSION (2ND TIME FOR BONY)	N	N	N	\$ 100,000,000.00	Undetermined	\$ 100,000,000.00
Citibank, NA	524908X54	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - NON EXTENSION COLUMBIA	N	N	N	\$ 400,000,000.00	Undetermined	\$ 400,000,000.00
Citibank, NA	52519FCZ2	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Plain Vanilla - RETAIL NOTE	N	N	N	\$ 863,000.00	Undetermined	\$ 863,000.00
Citibank, NA	524908ET3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure	N	N	N	\$ 5,400,000.00	Undetermined	\$ 5,400,000.00
Citibank, NA	52522L293	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - 100 PP ABS RETURN BARRIER ON S&P 500	N	N	N	\$ 36,850,000.00	Undetermined	\$ 36,850,000.00
Citibank, NA	52522L400	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - 100% PP BARRIER NOTES ON FTSE XINHUA CHINA 25 INDE	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00

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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517P3Z2	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - 100% PP ON BASKET OF INDICES	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	52517PU74	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - 100% PRINCIPAL PROTECTED BASE METALS BASKET	N	N	N	\$ 250,000.00	Undetermined	\$ 250,000.00
Citibank, NA	52522L525	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - ABSOLUTE RETURN BARRIER NOTE LINKED TO S&P 500	N	N	N	\$ 72,681,740.00	Undetermined	\$ 72,681,740.00
Citibank, NA	5252M0FJ1	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - ANNUAL REVIEW NOTE LINKED TO S&P	N	N	N	\$ 4,275,000.00	Undetermined	\$ 4,275,000.00
Citibank, NA	5252M0AG2	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - ASIAN CURRENCY BASKET	N	N	N	\$ 368,000.00	Undetermined	\$ 368,000.00
Citibank, NA	5252M0CN5	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - BARRIER NOTES WITH CONTINGENT RETURN LINKED TO S&P	N	N	N	\$ 3,300,000.00	Undetermined	\$ 3,300,000.00
Citibank, NA	52517P5V9	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - BUFFERED PRINCIPLE AT RISK NOTE	N	N	N	\$ 501,000.00	Undetermined	\$ 501,000.00
Citibank, NA	52520WAM3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - BUFFERED PRINCIPLE ENHANCED PARTICIPATION NOTE	N	N	N	\$ 450,000.00	Undetermined	\$ 450,000.00
Citibank, NA	52517P2Z3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - BUFFERED RETURN ENHANCED NOTE	N	N	N	\$ 5,450,000.00	Undetermined	\$ 5,450,000.00
Citibank, NA	52522L657	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - BULLISH AUTOCALLABLE LINKED TO S&P	N	N	N	\$ 42,510,620.00	Undetermined	\$ 42,510,620.00

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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52522L251	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - BULLISH AUTOCALLABLE NOTES WITH CONTINGENT PROTECT	N	N	N	\$ 9,597,350.00	Undetermined	\$ 9,597,350.00
Citibank, NA	524908UP3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - CAPPED INVERSE RETURN LEVERGAED NOTE	N	N	N	\$ 13,443,000.00	Undetermined	\$ 13,443,000.00
Citibank, NA	52517P4F5	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - COMMODITY LINKED	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	52517P4K4	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - COMMODITY LINKED TO DJ AIG COMMODITY INDEX	N	N	N	\$ 9,540,000.00	Undetermined	\$ 9,540,000.00
Citibank, NA	524908PL8	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - CONVERTIBLE ON MSFT	N	N	N	\$ 12,600,000.00	Undetermined	\$ 12,600,000.00
Citibank, NA	52517PWQ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - CPI LINKED	N	N	N	\$ 13,215,000.00	Undetermined	\$ 13,215,000.00
Citibank, NA	52517P3N9	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - ENHANCED PARTICIPATION LINKED TO ASIAN CURR BASKET	N	N	N	\$ 190,000.00	Undetermined	\$ 190,000.00
Citibank, NA	52517PWH0	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - EQUITY LINKED	N	N	N	\$ 7,500,000.00	Undetermined	\$ 7,500,000.00
Citibank, NA	524908NV8	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - EQUITY LINKED NOTE ON NIKKEI 225	N	N	N	\$ 4,000,000.00	Undetermined	\$ 4,000,000.00
Citibank, NA	52522L756	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - ETN LINKED TO LBCI PURE BETA TOTAL RETURN	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52520WAD3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - EXCHANGEABLE ON MSFT	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52520W440	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET	N	N	N	\$ 8,785,490.00	Undetermined	\$ 8,785,490.00

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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252MODU8	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET LINKED NOTE	N	N	N	\$ 1,200,000.00	Undetermined	\$ 1,200,000.00
Citibank, NA	52517P4P3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET LINKED NOTE	N	N	N	\$ 1,316,000.00	Undetermined	\$ 1,316,000.00
Citibank, NA	52517P3RO	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET LINKED NOTE	N	N	N	\$ 2,362,000.00	Undetermined	\$ 2,362,000.00
Citibank, NA	52520W390	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET LINKED NOTE	N	N	N	\$ 6,347,160.00	Undetermined	\$ 6,347,160.00
Citibank, NA	52517P2T7	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET LINKED NOTE	N	N	N	\$ 521,000.00	Undetermined	\$ 521,000.00
Citibank, NA	52520W549	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET LINKED NOTE	N	N	N	\$ 9,324,640.00	Undetermined	\$ 9,324,640.00
Citibank, NA	52517PU410	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - FX BASKET LINKED NOTE	N	N	N	\$ 8,802,000.00	Undetermined	\$ 8,802,000.00
Citibank, NA	524908PH7	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - LIMITED PRINCIPAL PROTECTION	N	N	N	\$ 1,560,000.00	Undetermined	\$ 1,560,000.00
Citibank, NA	524908PM6	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - NKY ABSOLUTE BUFFER NOTE (EQUITY-LINKED)	N	N	N	\$ 6,765,000.00	Undetermined	\$ 6,765,000.00
Citibank, NA	524908NZ9	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - PARTIAL PRINCIPAL PROTECTION	N	N	N	\$ 6,265,000.00	Undetermined	\$ 6,265,000.00
Citibank, NA	524908PF1	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - PARTIALLY PROTECTED EQL	N	N	N	\$ 7,735,000.00	Undetermined	\$ 7,735,000.00
Citibank, NA	52517P3S8	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - PP NOTE LINKED TO ASIAN CCY BASKET	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00

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Creditors Holding Unsecured Nonpriority Claims
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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0BP1	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - PRIN PROTECTED NOTE LINKED TO S&P 500	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	52517P5L1	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - PRINCIPAL PROTECTED LINKED TO ASIAN CCY BASKET	N	N	N	\$ 347,000.00	Undetermined	\$ 347,000.00
Citibank, NA	52522L566	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - PRINCIPAL PROTECTED LINKED TO RUSSELL 2000	N	N	N	\$ 25,495,180.00	Undetermined	\$ 25,495,180.00
Citibank, NA	52522L376	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - PRINCIPLE PROTECTED ABSOLUTE RETURN LINKED TO INDE	N	N	N	\$ 13,838,700.00	Undetermined	\$ 13,838,700.00
Citibank, NA	52517PY70	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RANGE ACCRUAL NOTE ON CMS	N	N	N	\$ 3,233,000.00	Undetermined	\$ 3,233,000.00
Citibank, NA	52522L772	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RELATIVE PREFORMANCE LINKED TO SPDR FUND	N	N	N	\$ 1,395,500.00	Undetermined	\$ 1,395,500.00
Citibank, NA	52522L236	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN ENHANCED LINKED TO BASKET OF INDICES	N	N	N	\$ 16,785,040.00	Undetermined	\$ 16,785,040.00
Citibank, NA	524935DC4	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN ENHANCED NOTE LINKED TO X	N	N	N	\$ 1,500,000.00	Undetermined	\$ 1,500,000.00
Citibank, NA	52523J172	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPT SEC W PP LINKED TO BASKET SECS	N	N	N	\$ 12,680,000.00	Undetermined	\$ 12,680,000.00
Citibank, NA	52522L483	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO A BASKET OF INDICES	N	N	N	\$ 4,142,300.00	Undetermined	\$ 4,142,300.00

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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52523J222	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO BASKET	N	N	N	\$ 6,958,000.00	Undetermined	\$ 6,958,000.00
Citibank, NA	52522L392	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO BASKET OF INDICES	N	N	N	\$ 4,045,800.00	Undetermined	\$ 4,045,800.00
Citibank, NA	52522L301	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO DJ EUROSTOXX 50	N	N	N	\$ 7,830,660.00	Undetermined	\$ 7,830,660.00
Citibank, NA	52522L707	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO EXXON	N	N	N	\$ 2,028,100.00	Undetermined	\$ 2,028,100.00
Citibank, NA	52522L723	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO GE	N	N	N	\$ 3,807,570.00	Undetermined	\$ 3,807,570.00
Citibank, NA	52522L715	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO INTEL	N	N	N	\$ 3,538,300.00	Undetermined	\$ 3,538,300.00
Citibank, NA	52522L582	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO MSCI EM INDEX	N	N	N	\$ 8,673,630.00	Undetermined	\$ 8,673,630.00
Citibank, NA	52522L418	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO NASDAQ 100	N	N	N	\$ 22,264,470.00	Undetermined	\$ 22,264,470.00
Citibank, NA	52522L319	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO NASDAQ 100	N	N	N	\$ 8,376,070.00	Undetermined	\$ 8,376,070.00
Citibank, NA	52522L327	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO NIKKEI 225	N	N	N	\$ 2,666,260.00	Undetermined	\$ 2,666,260.00
Citibank, NA	52522L699	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO PEPSI CO	N	N	N	\$ 1,233,600.00	Undetermined	\$ 1,233,600.00

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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52522L673	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO PROCTOR AND GAMBLE	N	N	N	\$ 2,161,670.00	Undetermined	\$ 2,161,670.00
Citibank, NA	52522L574	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO S&P 500	N	N	N	\$ 49,265,320.00	Undetermined	\$ 49,265,320.00
Citibank, NA	52522L335	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO S&P 500	N	N	N	\$ 42,214,490.00	Undetermined	\$ 42,214,490.00
Citibank, NA	52522L459	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO S&P 500 INDEX	N	N	N	\$ 26,213,150.00	Undetermined	\$ 26,213,150.00
Citibank, NA	52522L491	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION SECURITIES LINKED TO S&P 500	N	N	N	\$ 34,110,650.00	Undetermined	\$ 34,110,650.00
Citibank, NA	52522L384	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - RETURN OPTIMIZATION LINKED TO S&P500	N	N	N	\$ 3,025,970.00	Undetermined	\$ 3,025,970.00
Citibank, NA	5249084X5	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE LINKED TO CITI	N	N	N	\$ 367,000.00	Undetermined	\$ 367,000.00
Citibank, NA	5249083B4	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE NOTE LINKED TO CSCO	N	N	N	\$ 898,000.00	Undetermined	\$ 898,000.00
Citibank, NA	524908L73	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE NOTES	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	5249083H1	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE NOTES LINKED TO DR HORTON	N	N	N	\$ 1,500,000.00	Undetermined	\$ 1,500,000.00
Citibank, NA	5249083S7	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE NOTES LINKED TO GOOG	N	N	N	\$ 125,000.00	Undetermined	\$ 125,000.00

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Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5249083W8	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE NOTES LINKED TO PFE	N	N	N	\$ 709,000.00	Undetermined	\$ 709,000.00
Citibank, NA	524908N30	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE ON AMR	N	N	N	\$ 312,000.00	Undetermined	\$ 312,000.00
Citibank, NA	524908N48	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE ON FORD	N	N	N	\$ 990,000.00	Undetermined	\$ 990,000.00
Citibank, NA	524935EM1	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE ON GE	N	N	N	\$ 403,000.00	Undetermined	\$ 403,000.00
Citibank, NA	524935EL3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE ON MICROSOFT	N	N	N	\$ 213,000.00	Undetermined	\$ 213,000.00
Citibank, NA	524935DK6	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVERSE EXCHANGEABLE ON WALT DISNEY	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	5252M0FB8	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - REVIEW NOTE WITH PP ON SPDR	N	N	N	\$ 4,385,000.00	Undetermined	\$ 4,385,000.00
Citibank, NA	5252M0FR3	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - SEMI-ANNUAL REVIEW NOTE ON SPDR	N	N	N	\$ 2,550,000.00	Undetermined	\$ 2,550,000.00
Citibank, NA	524908LV0	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - STRUC-EQL	N	N	N	\$ 340,000.00	Undetermined	\$ 340,000.00
Citibank, NA	52522L822	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - YEELDS LINKED TO RIGG	N	N	N	\$ 57,995,488.47	Undetermined	\$ 57,995,488.47
Citibank, NA	52523J305	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - YEELDS NOTE	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	52522L558	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - YEELDS NOTE LINKED TO GE	N	N	N	\$ 325,620,000.00	Undetermined	\$ 325,620,000.00
Citibank, NA	52523J297	399 Park Avenue		New York	NY	10043	UNITED STATES	Current Portion of Long Term Debt - Structure - YEELDS ON ABB	N	N	N	\$ 46,000,020.24	Undetermined	\$ 46,000,020.24
Citibank, NA	0	399 Park Avenue		New York	NY	10043	UNITED STATES	ONERATE Long Term Debt	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	0	399 Park Avenue		New York	NY	10043	UNITED STATES	ONERATE Long Term Debt - EXTENDIBLE	N	N	N	\$ 250,000,000.00	Undetermined	\$ 250,000,000.00
Citibank, NA	52517PSC6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,356,375,000.00	Undetermined	\$ 1,356,375,000.00
Citibank, NA	0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 50,000,000.00	Undetermined	\$ 50,000,000.00
Citibank, NA	82087KAG4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 15,810,120.81	Undetermined	\$ 15,810,120.81
Citibank, NA	52519FAS0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 7,076,000.00	Undetermined	\$ 7,076,000.00
Citibank, NA	52519FAR2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,854,000.00	Undetermined	\$ 1,854,000.00
Citibank, NA	52519FAP6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 5,011,000.00	Undetermined	\$ 5,011,000.00
Citibank, NA	52519FAQ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 812,000.00	Undetermined	\$ 812,000.00
Citibank, NA	52519FDR9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,473,000.00	Undetermined	\$ 2,473,000.00
Citibank, NA	52519FDM0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 12,089,000.00	Undetermined	\$ 12,089,000.00
Citibank, NA	52519FDD0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 11,474,000.00	Undetermined	\$ 11,474,000.00
Citibank, NA	52519FAN1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 4,859,000.00	Undetermined	\$ 4,859,000.00
Citibank, NA	52519FCY5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 30,861,000.00	Undetermined	\$ 30,861,000.00
Citibank, NA	52519FCQ2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 10,082,000.00	Undetermined	\$ 10,082,000.00
Citibank, NA	52519FAM3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 12,266,000.00	Undetermined	\$ 12,266,000.00
Citibank, NA	52519FAJ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 4,041,000.00	Undetermined	\$ 4,041,000.00
Citibank, NA	52519FAK7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,242,000.00	Undetermined	\$ 2,242,000.00
Citibank, NA	52519FCL3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 10,652,000.00	Undetermined	\$ 10,652,000.00
Citibank, NA	52519FAL5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 5,350,000.00	Undetermined	\$ 5,350,000.00
Citibank, NA	52519FAH4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 4,955,000.00	Undetermined	\$ 4,955,000.00
Citibank, NA	52519FAG6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,451,000.00	Undetermined	\$ 1,451,000.00
Citibank, NA	52519FCC3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 9,888,000.00	Undetermined	\$ 9,888,000.00
Citibank, NA	52519FCB5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 54,099,000.00	Undetermined	\$ 54,099,000.00
Citibank, NA	52519FCA7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 5,991,000.00	Undetermined	\$ 5,991,000.00
Citibank, NA	52519FBZ3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,071,000.00	Undetermined	\$ 2,071,000.00
Citibank, NA	52519FBY6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 56,431,000.00	Undetermined	\$ 56,431,000.00
Citibank, NA	52519FBX8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 6,154,000.00	Undetermined	\$ 6,154,000.00
Citibank, NA	52519FBW0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 11,711,000.00	Undetermined	\$ 11,711,000.00
Citibank, NA	52519FBV2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 3,198,000.00	Undetermined	\$ 3,198,000.00
Citibank, NA	52519FBU4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 440,000.00	Undetermined	\$ 440,000.00
Citibank, NA	52519FAE1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 6,760,000.00	Undetermined	\$ 6,760,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52519FAD3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 5,343,000.00	Undetermined	\$ 5,343,000.00
Citibank, NA	52519FBT7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 629,000.00	Undetermined	\$ 629,000.00
Citibank, NA	52519FBS9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,937,000.00	Undetermined	\$ 2,937,000.00
Citibank, NA	52519FBP5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,180,000.00	Undetermined	\$ 1,180,000.00
Citibank, NA	52519FBN0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 23,658,000.00	Undetermined	\$ 23,658,000.00
Citibank, NA	52519FBM2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,750,000.00	Undetermined	\$ 2,750,000.00
Citibank, NA	52519FBL4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,313,000.00	Undetermined	\$ 1,313,000.00
Citibank, NA	52519FBK6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 5,687,000.00	Undetermined	\$ 5,687,000.00
Citibank, NA	52519FBJ9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 10,583,000.00	Undetermined	\$ 10,583,000.00
Citibank, NA	52519FBH3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 6,691,000.00	Undetermined	\$ 6,691,000.00
Citibank, NA	52519FBG5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 23,540,000.00	Undetermined	\$ 23,540,000.00
Citibank, NA	52519FBF7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 3,194,000.00	Undetermined	\$ 3,194,000.00
Citibank, NA	52519FBE0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 8,647,000.00	Undetermined	\$ 8,647,000.00
Citibank, NA	52519FBD2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 3,826,000.00	Undetermined	\$ 3,826,000.00
Citibank, NA	52519FBC4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 5,376,000.00	Undetermined	\$ 5,376,000.00
Citibank, NA	52519FBB6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 5,477,000.00	Undetermined	\$ 5,477,000.00
Citibank, NA	52519FBA8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 8,941,000.00	Undetermined	\$ 8,941,000.00
Citibank, NA	52519FAZ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 10,127,000.00	Undetermined	\$ 10,127,000.00
Citibank, NA	52519FAX9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 7,324,000.00	Undetermined	\$ 7,324,000.00
Citibank, NA	52519FAW1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 4,891,000.00	Undetermined	\$ 4,891,000.00
Citibank, NA	52519FAV3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 7,322,000.00	Undetermined	\$ 7,322,000.00
Citibank, NA	52519FAT8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,464,000.00	Undetermined	\$ 2,464,000.00
Citibank, NA	52519FEW7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 14,635,000.00	Undetermined	\$ 14,635,000.00
Citibank, NA	52519FEU1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 33,992,000.00	Undetermined	\$ 33,992,000.00
Citibank, NA	52519FET4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 7,359,000.00	Undetermined	\$ 7,359,000.00
Citibank, NA	52519FES6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 7,439,000.00	Undetermined	\$ 7,439,000.00
Citibank, NA	52519FER8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 9,789,000.00	Undetermined	\$ 9,789,000.00
Citibank, NA	52519FFN6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 7,482,000.00	Undetermined	\$ 7,482,000.00
Citibank, NA	52519FFM8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 7,876,000.00	Undetermined	\$ 7,876,000.00
Citibank, NA	52519FFL0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,675,000.00	Undetermined	\$ 2,675,000.00
Citibank, NA	52519FFK2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 6,151,000.00	Undetermined	\$ 6,151,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52519FFH9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 10,623,000.00	Undetermined	\$ 10,623,000.00
Citibank, NA	52519FFJ5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 10,438,000.00	Undetermined	\$ 10,438,000.00
Citibank, NA	52519FEQ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 6,563,000.00	Undetermined	\$ 6,563,000.00
Citibank, NA	52519FFG1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 27,534,000.00	Undetermined	\$ 27,534,000.00
Citibank, NA	52519FFF3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 21,829,000.00	Undetermined	\$ 21,829,000.00
Citibank, NA	52519FFE6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 43,695,000.00	Undetermined	\$ 43,695,000.00
Citibank, NA	52519FFD8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 35,849,000.00	Undetermined	\$ 35,849,000.00
Citibank, NA	52519FFC0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 24,583,000.00	Undetermined	\$ 24,583,000.00
Citibank, NA	52519FFB2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 14,261,000.00	Undetermined	\$ 14,261,000.00
Citibank, NA	52519FFA4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 3,992,000.00	Undetermined	\$ 3,992,000.00
Citibank, NA	52519FEZ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,989,000.00	Undetermined	\$ 2,989,000.00
Citibank, NA	52519FEY3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,178,000.00	Undetermined	\$ 1,178,000.00
Citibank, NA	52519FEX5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 41,249,000.00	Undetermined	\$ 41,249,000.00
Citibank, NA	52519FEP2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 9,724,000.00	Undetermined	\$ 9,724,000.00
Citibank, NA	52519FAC5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 3,401,000.00	Undetermined	\$ 3,401,000.00
Citibank, NA	52519FAB7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 2,282,000.00	Undetermined	\$ 2,282,000.00
Citibank, NA	52517PC33	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 200,000,000.00	Undetermined	\$ 200,000,000.00
Citibank, NA	52517PVM0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 485,057,000.00	Undetermined	\$ 485,057,000.00
Citibank, NA	52517PSZ5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 327,890,000.00	Undetermined	\$ 327,890,000.00
Citibank, NA	52517PSL6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 14,975,000.00	Undetermined	\$ 14,975,000.00
Citibank, NA	52517PSJ1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 10,750,000.00	Undetermined	\$ 10,750,000.00
Citibank, NA	52517PRX1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,261,813.99	Undetermined	\$ 1,261,813.99
Citibank, NA	52517PRH6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 1,507,997.42	Undetermined	\$ 1,507,997.42
Citibank, NA	52517PRF0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 4,058,430.27	Undetermined	\$ 4,058,430.27
Citibank, NA	52517PNZ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt	N	N	N	\$ 37,041,169.65	Undetermined	\$ 37,041,169.65
Citibank, NA	52517PVV0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 10Y MTN GLOBAL	N	N	N	\$ 1,048,228,000.00	Undetermined	\$ 1,048,228,000.00
Citibank, NA	52517PF71	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 10YR FLOATING RATE NOTE	N	N	N	\$ 50,000,000.00	Undetermined	\$ 50,000,000.00
Citibank, NA	52517PF71	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 10YR FLOATING RATE NOTE	N	N	N	\$ 250,000,000.00	Undetermined	\$ 250,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PZX2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 10YR FRN	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517P6B2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 15NC1	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PB34	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 15NC2	N	N	N	\$ 20,000,000.00	Undetermined	\$ 20,000,000.00
Citibank, NA	52517P3Y5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 20NC5 FIXED	N	N	N	\$ 7,000,000.00	Undetermined	\$ 7,000,000.00
Citibank, NA	52517P2S9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 20NC5 FIXED	N	N	N	\$ 35,000,000.00	Undetermined	\$ 35,000,000.00
Citibank, NA	52519FDG3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 25NC5	N	N	N	\$ 14,346,000.00	Undetermined	\$ 14,346,000.00
Citibank, NA	52517P2L4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 3 YR FRN - FED FUNDS	N	N	N	\$ 100,000,000.00	Undetermined	\$ 100,000,000.00
Citibank, NA	52517PQ38	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC18MONTH	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	52517PP96	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC18MONTH	N	N	N	\$ 125,000,000.00	Undetermined	\$ 125,000,000.00
Citibank, NA	5252M0DE4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC2	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517P4A6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC2 FIXED	N	N	N	\$ 8,000,000.00	Undetermined	\$ 8,000,000.00
Citibank, NA	5252M0CB1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC3 FIXED 7%	N	N	N	\$ 42,000,000.00	Undetermined	\$ 42,000,000.00
Citibank, NA	5252M0EJ2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC3 LEHMAN CALLABLE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0CW5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC4	N	N	N	\$ 8,990,000.00	Undetermined	\$ 8,990,000.00
Citibank, NA	5252M0AT4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC4 LEHMAN CALLABLE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0AT4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC4 LEHMAN CALLABLE	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	52517PW23	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30NC5 FIXED	N	N	N	\$ 30,000,000.00	Undetermined	\$ 30,000,000.00
Citibank, NA	52517PS69	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30YR NC 18MO	N	N	N	\$ 22,250,000.00	Undetermined	\$ 22,250,000.00
Citibank, NA	52517PV81	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30YR NC 2YR	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	5252M0AR8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30YR NC 4YR LEHMAN CALLABLE	N	N	N	\$ 19,000,000.00	Undetermined	\$ 19,000,000.00
Citibank, NA	52517P3M1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30YR NC 5YR	N	N	N	\$ 7,000,000.00	Undetermined	\$ 7,000,000.00
Citibank, NA	5252M0AV9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30YR NC4YR CALLABLE ZERO NOTE	N	N	N	\$ 5,360,009.84	Undetermined	\$ 5,360,009.84

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0AT4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30YRNC4 LEHMAN CALLABLE	N	N	N	\$ 1,925,000.00	Undetermined	\$ 1,925,000.00
Citibank, NA	52517P7L9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 30YRNC4 LEHMAN CALLABLE	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517PR78	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 3M LIBOR FRN	N	N	N	\$ 1,373,754,000.00	Undetermined	\$ 1,373,754,000.00
Citibank, NA	52517P4Z1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 3M LIBOR FRN	N	N	N	\$ 195,690,000.00	Undetermined	\$ 195,690,000.00
Citibank, NA	52517PN98	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 3Y FRN	N	N	N	\$ 1,092,370,000.00	Undetermined	\$ 1,092,370,000.00
Citibank, NA	52517P2K6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 3Y FRN	N	N	N	\$ 2,505,450,000.00	Undetermined	\$ 2,505,450,000.00
Citibank, NA	52517PR52	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 3YR FRN	N	N	N	\$ 12,000,000.00	Undetermined	\$ 12,000,000.00
Citibank, NA	52517PP21	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 3YR FRN	N	N	N	\$ 149,650,000.00	Undetermined	\$ 149,650,000.00
Citibank, NA	52517PR60	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5.25 FIXED	N	N	N	\$ 1,306,329,000.00	Undetermined	\$ 1,306,329,000.00
Citibank, NA	5252M0BZ9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5.625% FIXED RATE 5Y	N	N	N	\$ 3,391,000,000.00	Undetermined	\$ 3,391,000,000.00
Citibank, NA	52517PD57	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5Y GLOBAL MTN	N	N	N	\$ 698,910,000.00	Undetermined	\$ 698,910,000.00
Citibank, NA	52517PG96	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5YR FIXED	N	N	N	\$ 499,920,000.00	Undetermined	\$ 499,920,000.00
Citibank, NA	52517P4C2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5YR FIXED RATE NOTE	N	N	N	\$ 1,145,261,000.00	Undetermined	\$ 1,145,261,000.00
Citibank, NA	52517PL58	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5YR FRN	N	N	N	\$ 52,500,000.00	Undetermined	\$ 52,500,000.00
Citibank, NA	52517PA35	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5YR GLOBAL MTN	N	N	N	\$ 832,437,000.00	Undetermined	\$ 832,437,000.00
Citibank, NA	52517PYN5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5YR GLOBAL MTN	N	N	N	\$ 1,014,143,000.00	Undetermined	\$ 1,014,143,000.00
Citibank, NA	52517PXU0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5YR MTN GLOBAL	N	N	N	\$ 528,564,000.00	Undetermined	\$ 528,564,000.00
Citibank, NA	52517PXT3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 5YR MTN GLOBAL	N	N	N	\$ 461,652,000.00	Undetermined	\$ 461,652,000.00
Citibank, NA	52517P5X5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 6.2 FIXED 7YR	N	N	N	\$ 2,131,569,000.00	Undetermined	\$ 2,131,569,000.00
Citibank, NA	5252M0FD4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 6.875% FIXED RATE 10Y	N	N	N	\$ 2,130,903,000.00	Undetermined	\$ 2,130,903,000.00
Citibank, NA	52517P5Y3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 7.0 FIXED 20YR	N	N	N	\$ 921,407,000.00	Undetermined	\$ 921,407,000.00
Citibank, NA	52517PZW4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - 7YR FRN	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PL25	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - AMORTIZING NOTE	N	N	N	\$ 21,284,387.00	Undetermined	\$ 21,284,387.00
Citibank, NA	52517PF63	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - BENCHMARK TEN YEAR	N	N	N	\$ 955,833,000.00	Undetermined	\$ 955,833,000.00
Citibank, NA	524908CMO	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FIXED	N	N	N	\$ 470,148,200.00	Undetermined	\$ 470,148,200.00
Citibank, NA	524908CF5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FIXED	N	N	N	\$ 309,679,000.00	Undetermined	\$ 309,679,000.00
Citibank, NA	524908BF6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FIXED	N	N	N	\$ 150,000,000.00	Undetermined	\$ 150,000,000.00
Citibank, NA	524908AA8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FIXED	N	N	N	\$ 287,970,000.00	Undetermined	\$ 287,970,000.00
Citibank, NA	524908CM0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FIXED	N	N	N	\$ 221,618,800.00	Undetermined	\$ 221,618,800.00
Citibank, NA	52517PAE1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FIXED	N	N	N	\$ 11,290,000.00	Undetermined	\$ 11,290,000.00
Citibank, NA	52517PAZ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FIXED	N	N	N	\$ 50,000,000.00	Undetermined	\$ 50,000,000.00
Citibank, NA	52517PZE4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - FRN 6 YR	N	N	N	\$ 30,000,000.00	Undetermined	\$ 30,000,000.00
Citibank, NA	52517PW64	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - GLOBAL 4YR FRN	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	52517PK59	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - GLOBAL 5Y	N	N	N	\$ 783,000,000.00	Undetermined	\$ 783,000,000.00
Citibank, NA	52517PK67	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - GLOBAL 5Y FRN	N	N	N	\$ 621,585,000.00	Undetermined	\$ 621,585,000.00
Citibank, NA	52517PH61	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - GLOBAL 7YR	N	N	N	\$ 705,320,000.00	Undetermined	\$ 705,320,000.00
Citibank, NA	52517PD65	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - GLOBAL FLOATING	N	N	N	\$ 805,645,000.00	Undetermined	\$ 805,645,000.00
Citibank, NA	524908XP0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - NON EXTENSION	N	N	N	\$ -	Undetermined	\$ -
Citibank, NA	52519FCH2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - REATIL 25NC5	N	N	N	\$ 11,735,000.00	Undetermined	\$ 11,735,000.00
Citibank, NA	52519FAU5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 45,230,000.00	Undetermined	\$ 45,230,000.00
Citibank, NA	52519FDB4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 677,000.00	Undetermined	\$ 677,000.00
Citibank, NA	52519FCV1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 21,854,000.00	Undetermined	\$ 21,854,000.00
Citibank, NA	52519FCU3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 10,953,000.00	Undetermined	\$ 10,953,000.00
Citibank, NA	52519FEN7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 9,872,000.00	Undetermined	\$ 9,872,000.00
Citibank, NA	52519FEM9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 610,000.00	Undetermined	\$ 610,000.00
Citibank, NA	52519FEL1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 17,724,000.00	Undetermined	\$ 17,724,000.00
Citibank, NA	52519FEK3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 698,000.00	Undetermined	\$ 698,000.00
Citibank, NA	52519FEJ6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 33,792,000.00	Undetermined	\$ 33,792,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52519FEH0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 18,837,000.00	Undetermined	\$ 18,837,000.00
Citibank, NA	52519FEG2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 6,335,000.00	Undetermined	\$ 6,335,000.00
Citibank, NA	52519FEF4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL	N	N	N	\$ 6,449,000.00	Undetermined	\$ 6,449,000.00
Citibank, NA	52519FDE8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 10,567,000.00	Undetermined	\$ 10,567,000.00
Citibank, NA	52519FCT6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 8,603,000.00	Undetermined	\$ 8,603,000.00
Citibank, NA	52519FCP4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 5,740,000.00	Undetermined	\$ 5,740,000.00
Citibank, NA	52519FCN9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 9,698,000.00	Undetermined	\$ 9,698,000.00
Citibank, NA	52519FCM1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 7,184,000.00	Undetermined	\$ 7,184,000.00
Citibank, NA	52519FCK5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 10,875,000.00	Undetermined	\$ 10,875,000.00
Citibank, NA	52519FCJ8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 10,091,000.00	Undetermined	\$ 10,091,000.00
Citibank, NA	52519FCG4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 4,123,000.00	Undetermined	\$ 4,123,000.00
Citibank, NA	52519FCE9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 10,480,000.00	Undetermined	\$ 10,480,000.00
Citibank, NA	52519FCD1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 25NC5	N	N	N	\$ 4,045,000.00	Undetermined	\$ 4,045,000.00
Citibank, NA	52519FCR0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL 30NC5 ED JONES	N	N	N	\$ 94,379,000.00	Undetermined	\$ 94,379,000.00
Citibank, NA	52519FDV0	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 5,925,000.00	Undetermined	\$ 5,925,000.00
Citibank, NA	52519FDU2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 7,140,000.00	Undetermined	\$ 7,140,000.00
Citibank, NA	52519FDT5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 6,395,000.00	Undetermined	\$ 6,395,000.00
Citibank, NA	52519FDS7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 13,867,000.00	Undetermined	\$ 13,867,000.00
Citibank, NA	52519FDQ1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 13,970,000.00	Undetermined	\$ 13,970,000.00
Citibank, NA	52519FDP3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 22,666,000.00	Undetermined	\$ 22,666,000.00
Citibank, NA	52519FDN8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 6,826,000.00	Undetermined	\$ 6,826,000.00
Citibank, NA	52519FDL2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 9,156,000.00	Undetermined	\$ 9,156,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52519FDK4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 17,589,000.00	Undetermined	\$ 17,589,000.00
Citibank, NA	52519FDJ7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 21,236,000.00	Undetermined	\$ 21,236,000.00
Citibank, NA	52519FDH1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 16,264,000.00	Undetermined	\$ 16,264,000.00
Citibank, NA	52519FDF5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 70,000.00	Undetermined	\$ 70,000.00
Citibank, NA	52519FDC2	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 11,980,000.00	Undetermined	\$ 11,980,000.00
Citibank, NA	52519FDA6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 909,000.00	Undetermined	\$ 909,000.00
Citibank, NA	52519FCX7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 23,421,000.00	Undetermined	\$ 23,421,000.00
Citibank, NA	52519FCW9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 1,906,000.00	Undetermined	\$ 1,906,000.00
Citibank, NA	52519FEV9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 14,000,000.00	Undetermined	\$ 14,000,000.00
Citibank, NA	52519FEE7	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 3,264,000.00	Undetermined	\$ 3,264,000.00
Citibank, NA	52519FED9	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 17,467,000.00	Undetermined	\$ 17,467,000.00
Citibank, NA	52519FEC1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 10,404,000.00	Undetermined	\$ 10,404,000.00
Citibank, NA	52519FEB3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 9,797,000.00	Undetermined	\$ 9,797,000.00
Citibank, NA	52519FEA5	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 9,678,000.00	Undetermined	\$ 9,678,000.00
Citibank, NA	52519FDZ1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 6,345,000.00	Undetermined	\$ 6,345,000.00
Citibank, NA	52519FDY4	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 12,418,000.00	Undetermined	\$ 12,418,000.00
Citibank, NA	52519FDX6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 9,957,000.00	Undetermined	\$ 9,957,000.00
Citibank, NA	52519FDW8	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE	N	N	N	\$ 9,591,000.00	Undetermined	\$ 9,591,000.00
Citibank, NA	52519FFP1	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL NOTE SERIES D	N	N	N	\$ 648,000.00	Undetermined	\$ 648,000.00
Citibank, NA	52519FCF6	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - RETAIL41 25NC5	N	N	N	\$ 5,299,000.00	Undetermined	\$ 5,299,000.00
Citibank, NA	52517P7A3	399 Park Avenue		New York	NY	10043	UNITED STATES	Plain Vanilla Long Term Debt - ZERO COUPON	N	N	N	\$ 14,000,723.98	Undetermined	\$ 14,000,723.98

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517P7C9	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - ABSOLUTE RETURN BARRIER NOTE LINKED TO S&P 500	N	N	N	\$ 1,456,000.00	Undetermined	\$ 1,456,000.00
Citibank, NA	52523J255	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - ABSOLUTE RETURN BARRIER NOTE LINKED TO SPX	N	N	N	\$ 4,035,700.00	Undetermined	\$ 4,035,700.00
Citibank, NA	52523J248	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - ABSOLUTE RETURN BARRIER NOTES LINKED SPX	N	N	N	\$ 12,167,700.00	Undetermined	\$ 12,167,700.00
Citibank, NA	5252M0DS3	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - ABSOLUTE RETURN BARRIER NOTES LINKED TO S&P	N	N	N	\$ 774,000.00	Undetermined	\$ 774,000.00
Citibank, NA	524908R69	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - NON EXTENSION	N	N	N	\$ 70,000,000.00	Undetermined	\$ 70,000,000.00
Citibank, NA	524935BN2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REV EXCH ON AMD	N	N	N	\$ 290,000.00	Undetermined	\$ 290,000.00
Citibank, NA	524935CH4	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REV EXCH ON CIT	N	N	N	\$ 525,000.00	Undetermined	\$ 525,000.00
Citibank, NA	524935BR3	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REV EXCH ON FORD	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	524935BE2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REV EXCH ON V MA AXP BASKET	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	524935CA96	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCH ON EMC	N	N	N	\$ 1,441,000.00	Undetermined	\$ 1,441,000.00
Citibank, NA	524935AZ6	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO AA	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	5249086V7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE LINKED TO BASKET OF 3 STOCKS	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	524935ED1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO MCD	N	N	N	\$ 241,000.00	Undetermined	\$ 241,000.00
Citibank, NA	524935AJ2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGE ON DIANA SHIPPING	N	N	N	\$ 1,351,000.00	Undetermined	\$ 1,351,000.00
Citibank, NA	524935DB6	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE - X	N	N	N	\$ 1,500,000.00	Undetermined	\$ 1,500,000.00
Citibank, NA	524935AP8	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE LINKED TO FNMA	N	N	N	\$ 1,397,000.00	Undetermined	\$ 1,397,000.00
Citibank, NA	524935AT0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE LINKED TO NYSE EURONEXT	N	N	N	\$ 191,000.00	Undetermined	\$ 191,000.00
Citibank, NA	524935EF6	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE LINKED TO SCHNITZER STEEL	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	5249087F1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE LINKED TO WHOLE FOODS	N	N	N	\$ 106,000.00	Undetermined	\$ 106,000.00
Citibank, NA	524935EB5	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO AMR	N	N	N	\$ 502,000.00	Undetermined	\$ 502,000.00
Citibank, NA	524935DP5	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO AAPL	N	N	N	\$ 375,000.00	Undetermined	\$ 375,000.00
Citibank, NA	524935CP6	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO ACI	N	N	N	\$ 625,000.00	Undetermined	\$ 625,000.00
Citibank, NA	524935AW3	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO ATI	N	N	N	\$ 1,215,000.00	Undetermined	\$ 1,215,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	524935AK9	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO COP	N	N	N	\$ 197,000.00	Undetermined	\$ 197,000.00
Citibank, NA	524935DT7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO DE	N	N	N	\$ 200,000.00	Undetermined	\$ 200,000.00
Citibank, NA	524935DW0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO DRYs	N	N	N	\$ 435,000.00	Undetermined	\$ 435,000.00
Citibank, NA	524935DR1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO DRYs	N	N	N	\$ 196,000.00	Undetermined	\$ 196,000.00
Citibank, NA	524935CY72	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO DRYs	N	N	N	\$ 213,000.00	Undetermined	\$ 213,000.00
Citibank, NA	524935CR2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO DRYs	N	N	N	\$ 1,172,000.00	Undetermined	\$ 1,172,000.00
Citibank, NA	524935DX8	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO ELN	N	N	N	\$ 173,000.00	Undetermined	\$ 173,000.00
Citibank, NA	524935CX9	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO FNM	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	5249086N5	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO FWLT	N	N	N	\$ 173,000.00	Undetermined	\$ 173,000.00
Citibank, NA	524935EE9	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO GE	N	N	N	\$ 668,000.00	Undetermined	\$ 668,000.00
Citibank, NA	524935AV5	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO GM	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	524935CQ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO GOOG	N	N	N	\$ 367,000.00	Undetermined	\$ 367,000.00
Citibank, NA	524935DY6	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO HOG	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	524935EC3	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO NKE	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	6249086T2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO NKE	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	524935AY9	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO PG/KMB	N	N	N	\$ 1,102,000.00	Undetermined	\$ 1,102,000.00
Citibank, NA	524935CK7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO SLB	N	N	N	\$ 123,000.00	Undetermined	\$ 123,000.00
Citibank, NA	524935CE1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO T	N	N	N	\$ 231,000.00	Undetermined	\$ 231,000.00
Citibank, NA	524935CJ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO TGT	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	524935BV4	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO TRLG	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	524935DA8	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO TSO	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	524935EA7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO V	N	N	N	\$ 682,000.00	Undetermined	\$ 682,000.00
Citibank, NA	524935DQ3	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO V	N	N	N	\$ 300,000.00	Undetermined	\$ 300,000.00
Citibank, NA	524935CW1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO V	N	N	N	\$ 118,000.00	Undetermined	\$ 118,000.00
Citibank, NA	524935CL5	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO V	N	N	N	\$ 796,000.00	Undetermined	\$ 796,000.00
Citibank, NA	524935AX1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO V	N	N	N	\$ 700,000.00	Undetermined	\$ 700,000.00
Citibank, NA	524935CV3	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO VLO	N	N	N	\$ 1,700,000.00	Undetermined	\$ 1,700,000.00
Citibank, NA	5249085R7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED TO WYNN	N	N	N	\$ 125,000.00	Undetermined	\$ 125,000.00
Citibank, NA	524935CZ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTE LINKED VLO	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	524935BF9	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTES LINKED TO HD	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	524935CT8	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTES LINKED TO RIO	N	N	N	\$ 350,000.00	Undetermined	\$ 350,000.00
Citibank, NA	5252M0FG7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTES LINKED TO SPY	N	N	N	\$ 7,005,000.00	Undetermined	\$ 7,005,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	524935BG7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTES LINKED TO T	N	N	N	\$ 1,528,000.00	Undetermined	\$ 1,528,000.00
Citibank, NA	524935DV2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON 3 STOCKS	N	N	N	\$ 1,441,000.00	Undetermined	\$ 1,441,000.00
Citibank, NA	5249087C8	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON AMERICA MOVIL	N	N	N	\$ 151,000.00	Undetermined	\$ 151,000.00
Citibank, NA	524935EN9	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON BASKET OF 3 STOCKS	N	N	N	\$ 803,000.00	Undetermined	\$ 803,000.00
Citibank, NA	524935CU5	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON DRYSHIPS	N	N	N	\$ 749,000.00	Undetermined	\$ 749,000.00
Citibank, NA	524935DU4	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON ELAN	N	N	N	\$ 600,000.00	Undetermined	\$ 600,000.00
Citibank, NA	524935BY8	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON EXXON	N	N	N	\$ 645,000.00	Undetermined	\$ 645,000.00
Citibank, NA	0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON FNMA	N	N	N	\$ 259,000.00	Undetermined	\$ 259,000.00
Citibank, NA	0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON NSC	N	N	N	\$ 1,300,000.00	Undetermined	\$ 1,300,000.00
Citibank, NA	5249087K0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON NYSE	N	N	N	\$ 168,000.00	Undetermined	\$ 168,000.00
Citibank, NA	524935DM2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON QUALCOMM	N	N	N	\$ 3,124,000.00	Undetermined	\$ 3,124,000.00
Citibank, NA	524935DE0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON SOUTHWEST AIRLINES	N	N	N	\$ 419,000.00	Undetermined	\$ 419,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	524935DN09	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON SUNTECH	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	524935CM3	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON V	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	524935DD2	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON VALE DO RIO DOCE	N	N	N	\$ 117,000.00	Undetermined	\$ 117,000.00
Citibank, NA	524935DF7	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON VALERO	N	N	N	\$ 135,000.00	Undetermined	\$ 135,000.00
Citibank, NA	524935EK5	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON VISA	N	N	N	\$ 120,000.00	Undetermined	\$ 120,000.00
Citibank, NA	524935CS0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON VISA	N	N	N	\$ 186,000.00	Undetermined	\$ 186,000.00
Citibank, NA	524935BX0	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE ON VISA	N	N	N	\$ 1,500,000.00	Undetermined	\$ 1,500,000.00
Citibank, NA	524935CN1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVERSE EXCHANGEABLE NOTES LINKED TO FNM	N	N	N	\$ 1,361,000.00	Undetermined	\$ 1,361,000.00
Citibank, NA	5252M0DT1	399 Park Avenue		New York	NY	10043	UNITED STATES	Senior Unsecured Debt - Short Term Debt - REVIEW NOTE W CONTINGENT PROTECTION ON SPDR	N	N	N	\$ 13,145,000.00	Undetermined	\$ 13,145,000.00
Citibank, NA	524908JE1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 5,308,000.00	Undetermined	\$ 5,308,000.00
Citibank, NA	524908FJ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 725,000.00	Undetermined	\$ 725,000.00
Citibank, NA	524908JK7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 1,566,000.00	Undetermined	\$ 1,566,000.00
Citibank, NA	524908FN5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 4,000,000.00	Undetermined	\$ 4,000,000.00
Citibank, NA	524908HW3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 2,168,000.00	Undetermined	\$ 2,168,000.00
Citibank, NA	52522L806	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 27,367,250.00	Undetermined	\$ 27,367,250.00
Citibank, NA	5249086M7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 760,000.00	Undetermined	\$ 760,000.00
Citibank, NA	52517P7G0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 4,000,000.00	Undetermined	\$ 4,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517P4E8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 3,513,000.00	Undetermined	\$ 3,513,000.00
Citibank, NA	52517PYT2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 69,585,000.00	Undetermined	\$ 69,585,000.00
Citibank, NA	52517PWC1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 2,590,000.00	Undetermined	\$ 2,590,000.00
Citibank, NA	52517PWB3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 9,484,000.00	Undetermined	\$ 9,484,000.00
Citibank, NA	52517PVC2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 1,427,000.00	Undetermined	\$ 1,427,000.00
Citibank, NA	52517PUU3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 5,722,000.00	Undetermined	\$ 5,722,000.00
Citibank, NA	52517PUR0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 2,180,000.00	Undetermined	\$ 2,180,000.00
Citibank, NA	52517PUP4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 5,965,000.00	Undetermined	\$ 5,965,000.00
Citibank, NA	52517PUQ2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 7,000,000.00	Undetermined	\$ 7,000,000.00
Citibank, NA	52517PUN9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	52517PUM1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517PUL3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517PUF6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	5252M0GW1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100 PP LINKED TO S&P 500	N	N	N	\$ 1,840,000.00	Undetermined	\$ 1,840,000.00
Citibank, NA	5252M0GF8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% 99 LINKED TO DJ AIG COMMODITY INDEX	N	N	N	\$ 4,400,000.00	Undetermined	\$ 4,400,000.00
Citibank, NA	5252M0GP6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% LINKED TO BASKET OF 10 COMMODITIES	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0GU5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP CONDITIONAL RANGE NOTE	N	N	N	\$ 433,000.00	Undetermined	\$ 433,000.00
Citibank, NA	5252M0AE7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP HYBRID ON BASKET OF COMMODITIES	N	N	N	\$ 5,816,000.00	Undetermined	\$ 5,816,000.00
Citibank, NA	5252M0GX9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP LEH CRUDE OIL LINKED NOTE	N	N	N	\$ 3,245,000.00	Undetermined	\$ 3,245,000.00
Citibank, NA	5252M0GJ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP LINKED TO COMBATS 1	N	N	N	\$ 2,435,000.00	Undetermined	\$ 2,435,000.00
Citibank, NA	5252M0FV4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP LINKED TO COMBATS 1	N	N	N	\$ 6,150,000.00	Undetermined	\$ 6,150,000.00
Citibank, NA	5252M0CD7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP LINKED TO CPI	N	N	N	\$ 6,833,000.00	Undetermined	\$ 6,833,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0FY8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP LINKED TO CRUDE OIL	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	52523J420	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP NOTES LINKED TO ASIAN CCY BASKET	N	N	N	\$ 5,119,000.00	Undetermined	\$ 5,119,000.00
Citibank, NA	52517P7B1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP ON A BASKET OF INTERNATIONAL INDICES	N	N	N	\$ 1,164,000.00	Undetermined	\$ 1,164,000.00
Citibank, NA	524908K25	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PP ON BASKET OF EQUITIES AND CCY	N	N	N	\$ 3,800,000.00	Undetermined	\$ 3,800,000.00
Citibank, NA	5252M0FU6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PPN INTEREST LINKED	N	N	N	\$ 2,302,000.00	Undetermined	\$ 2,302,000.00
Citibank, NA	52522L202	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 100% PRINCIPAL PROTECTED LINKED TO BASKET OF INDIC	N	N	N	\$ 18,000,000.00	Undetermined	\$ 18,000,000.00
Citibank, NA	52517PS44	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10NC1	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0DJ3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10NC1 LEHMAN CALLABLE	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	52517PM81	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10NC1 RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PM99	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10NC2 NON INVERSION	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	52517PK91	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10NC2 NON-INVERSION	N	N	N	\$ 35,000,000.00	Undetermined	\$ 35,000,000.00
Citibank, NA	52517P4S7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10NC2 NON-INVERSION NOTE	N	N	N	\$ 789,000.00	Undetermined	\$ 789,000.00
Citibank, NA	52517P6L0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10NC6MO RANGE NOTE	N	N	N	\$ 20,000,000.00	Undetermined	\$ 20,000,000.00
Citibank, NA	52517PH53	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10Y CAPPED LIBOR FLOATER	N	N	N	\$ 90,000,000.00	Undetermined	\$ 90,000,000.00
Citibank, NA	52517P2U4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR BMA LIBOR INDEX SPREAD NOTES	N	N	N	\$ 1,900,000.00	Undetermined	\$ 1,900,000.00
Citibank, NA	52517PV73	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR BMA LIBOR INDEX SPREAD NOTES	N	N	N	\$ 6,800,000.00	Undetermined	\$ 6,800,000.00
Citibank, NA	52517PZ79	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR BMA/LIBOR INDEX SPREAD NOTES	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PY96	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR BMA/LIBOR INDEX SPREAD NOTES	N	N	N	\$ 4,970,000.00	Undetermined	\$ 4,970,000.00
Citibank, NA	52517PXP1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR BULLET CAPPED FLOATER	N	N	N	\$ 9,250,000.00	Undetermined	\$ 9,250,000.00
Citibank, NA	52517PS28	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR CAPPED FLOATER	N	N	N	\$ 114,000,000.00	Undetermined	\$ 114,000,000.00
Citibank, NA	52517PT68	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR CMS CURVE NOTE	N	N	N	\$ 32,966,000.00	Undetermined	\$ 32,966,000.00
Citibank, NA	52517PV40	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR NC 3MO LEHMAN RANGE NOTE	N	N	N	\$ 2,500,000.00	Undetermined	\$ 2,500,000.00
Citibank, NA	52517PX97	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YR NC1YR LEHMAN RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PT76	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YRBMA/LIBOR	N	N	N	\$ 9,600,000.00	Undetermined	\$ 9,600,000.00
Citibank, NA	52517PJ85	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YRLEHMAN CURVE NOTE	N	N	N	\$ 49,784,000.00	Undetermined	\$ 49,784,000.00
Citibank, NA	5252M0EN3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 10YRNC1 FIXED	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	52517P6A4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15 NC6MO CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 8,000,000.00	Undetermined	\$ 8,000,000.00
Citibank, NA	5252M0FK8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1	N	N	N	\$ 8,000,000.00	Undetermined	\$ 8,000,000.00
Citibank, NA	5252M0DV6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	5252M0CQ8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	5252M0AA5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	52517P6C0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 12,000,000.00	Undetermined	\$ 12,000,000.00
Citibank, NA	52517PX89	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 14,000,000.00	Undetermined	\$ 14,000,000.00
Citibank, NA	52517PM57	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEH STEEPENER	N	N	N	\$ 1,500,000.00	Undetermined	\$ 1,500,000.00
Citibank, NA	5252M0EU7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0CT2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN RANGE NOTE	N	N	N	\$ 22,000,000.00	Undetermined	\$ 22,000,000.00
Citibank, NA	5252M0BS5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN RANGE NOTE	N	N	N	\$ 34,760,000.00	Undetermined	\$ 34,760,000.00
Citibank, NA	5252M0GN1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN STEEPENER	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	5252M0GD3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN STEEPENER	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	5252M0EW3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN STEEPENER	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	5252M0EH6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN STEEPENER	N	N	N	\$ 23,000,000.00	Undetermined	\$ 23,000,000.00
Citibank, NA	52517P4T5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN STEEPENER	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	5252M0BX4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 LEHMAN STEEPNER	N	N	N	\$ 28,000,000.00	Undetermined	\$ 28,000,000.00
Citibank, NA	52517P2H3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 NON INVERSION	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	5252M0EY9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 NON INVERSION NOTE	N	N	N	\$ 13,000,000.00	Undetermined	\$ 13,000,000.00
Citibank, NA	52517PX63	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 NON INVERSION NOTE	N	N	N	\$ 18,900,000.00	Undetermined	\$ 18,900,000.00
Citibank, NA	52517PY21	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 NON INVERSION NOTE	N	N	N	\$ 6,000,000.00	Undetermined	\$ 6,000,000.00
Citibank, NA	5252M0CF2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 NON-INVERSION NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	5252M0FH5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 NON-INVERSION NOTE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0FW2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 RANGE NOTE	N	N	N	\$ 9,000,000.00	Undetermined	\$ 9,000,000.00
Citibank, NA	5252M0EA1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 RANGE NOTE	N	N	N	\$ 20,000,000.00	Undetermined	\$ 20,000,000.00
Citibank, NA	5252M0DP9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 STEEPENER	N	N	N	\$ 7,000,000.00	Undetermined	\$ 7,000,000.00
Citibank, NA	5252M0CV7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 STEEPENER	N	N	N	\$ 12,000,000.00	Undetermined	\$ 12,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0AY3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 STEEPENER	N	N	N	\$ 32,000,000.00	Undetermined	\$ 32,000,000.00
Citibank, NA	52517PL41	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 STEEPENER	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	52517PK42	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 STEEPENER	N	N	N	\$ 9,048,000.00	Undetermined	\$ 9,048,000.00
Citibank, NA	52517PH46	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1 STEEPENER	N	N	N	\$ 19,000,000.00	Undetermined	\$ 19,000,000.00
Citibank, NA	5252M0DZ7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1YR LEHMAN RANGE	N	N	N	\$ 3,600,000.00	Undetermined	\$ 3,600,000.00
Citibank, NA	52517P3F6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC1YR LEHMAN STEEPENER	N	N	N	\$ 6,000,000.00	Undetermined	\$ 6,000,000.00
Citibank, NA	52517PZ38	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC2 LEHMAN STEEPENER	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517PR37	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC2 NON-INVERSION NOTE	N	N	N	\$ 2,500,000.00	Undetermined	\$ 2,500,000.00
Citibank, NA	5252M0EC7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC2 RANGE NOTE	N	N	N	\$ 8,000,000.00	Undetermined	\$ 8,000,000.00
Citibank, NA	5252M0DG9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC2 RANGE NOTE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	52517PM24	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3 NON INVERSION	N	N	N	\$ 12,000,000.00	Undetermined	\$ 12,000,000.00
Citibank, NA	52517PL66	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3 NON INVERSION	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PX55	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3 NON INVERSION	N	N	N	\$ 2,400,000.00	Undetermined	\$ 2,400,000.00
Citibank, NA	52517PX48	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3 NON INVERSION	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PXX4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3M RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PV99	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	52517P6S5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0CM7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO LEHMAN RANGE NOTE	N	N	N	\$ 24,000,000.00	Undetermined	\$ 24,000,000.00
Citibank, NA	52517PR29	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO NON INVERSION	N	N	N	\$ 9,000,000.00	Undetermined	\$ 9,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PY54	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO NON-INVERSION NOTE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	52517P3E9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO RANGE NOTE	N	N	N	\$ 9,000,000.00	Undetermined	\$ 9,000,000.00
Citibank, NA	52517P3L3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO RANGE NOTE	N	N	N	\$ 4,538,000.00	Undetermined	\$ 4,538,000.00
Citibank, NA	5252M0AJ6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MO STEEPENER	N	N	N	\$ 2,725,000.00	Undetermined	\$ 2,725,000.00
Citibank, NA	52517PT27	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MONTH	N	N	N	\$ 6,000,000.00	Undetermined	\$ 6,000,000.00
Citibank, NA	52517PQ20	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MONTH RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PW80	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC3MONTH RANGE NOTE	N	N	N	\$ 4,800,000.00	Undetermined	\$ 4,800,000.00
Citibank, NA	5252MOFX0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC6M STEEPENER	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	5252M0GQ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC6MO LEHMAN STEEPENER	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	52517PWE7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC6MO STEP UP	N	N	N	\$ 34,950,000.00	Undetermined	\$ 34,950,000.00
Citibank, NA	5252M0FC6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC6MONTH LEHMAN RANGE NOTE	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	5252M0FA0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC6MONTH LEHMAN STEEPENER	N	N	N	\$ 20,000,000.00	Undetermined	\$ 20,000,000.00
Citibank, NA	5252M0ET0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15NC6MONTH LEHMAN STEEPENER	N	N	N	\$ 4,100,000.00	Undetermined	\$ 4,100,000.00
Citibank, NA	52517PZ61	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR BMA/LIBOR INDEX SPREAD NOTE	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517P5S6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC 1 LEHMAN STEEPENER	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	5252M0CL9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC 1YR LEHMAN RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517P2X8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC 1YR LEHMAN RANGE NOTE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	52517PQ87	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC 2YR LEHMAN NON INVERSION NOTE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PU82	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC 3YR LEHMAN NON INVERSION NOTE	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517PZ53	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC1 CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0CH8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC1YR LEHMAN RANGE NOTE	N	N	N	\$ 35,000,000.00	Undetermined	\$ 35,000,000.00
Citibank, NA	52517P3U3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC1YR LEHMAN STEEPENER	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	52517P2R1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC1YR NON INVERSION	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517P2E0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC2 LEHMAN STEEPENER	N	N	N	\$ 16,000,000.00	Undetermined	\$ 16,000,000.00
Citibank, NA	5252M0BL0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC3MO LEHMAN RANGE NOTE	N	N	N	\$ 55,000,000.00	Undetermined	\$ 55,000,000.00
Citibank, NA	5252M0AU1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YR NC3MO RANGE	N	N	N	\$ 8,000,000.00	Undetermined	\$ 8,000,000.00
Citibank, NA	5252M0BJ5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 15YRNC2 NON INVERSION	N	N	N	\$ 1,970,000.00	Undetermined	\$ 1,970,000.00
Citibank, NA	52517P2J9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 17NC18MO LEHMAN STEEPENER	N	N	N	\$ 7,250,000.00	Undetermined	\$ 7,250,000.00
Citibank, NA	5252M0EG8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 20NC1 CMS SPREAD RANGE ACCRUAL	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	5252M0CU9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 20YRNC1 CMS NON INVERSION NOTE	N	N	N	\$ 20,500,000.00	Undetermined	\$ 20,500,000.00
Citibank, NA	5252M0FT9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 2NC1	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517PJ77	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30 NC 2	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	5252M0DX2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30NC3 LEHMAN CALLABLE	N	N	N	\$ 9,000,000.00	Undetermined	\$ 9,000,000.00
Citibank, NA	5252M0DR5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30NC3 LEHMAN CALLABLE	N	N	N	\$ 7,000,000.00	Undetermined	\$ 7,000,000.00
Citibank, NA	5252M0CS4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30NC4 LEHMAN CALLABLE	N	N	N	\$ 16,936,000.00	Undetermined	\$ 16,936,000.00
Citibank, NA	52517PK34	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30NC5	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00

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Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PX71	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30YR BMA LIBOR INDEX SPREAD NOTES	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	5252M0AM9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30YR LEHMAN SIFMA-LIBOR SPREAD NOTES	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	52517P6J5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30YR NC4YR LEHMAN CALLABLE	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
Citibank, NA	5252M0CK1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 30YR SIFMA/LIBOR RANGE ACCRAUL NOTES	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	5252MOEB9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 3NC1 CMS RANGE NOTE	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	52517P3X7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 3YEAR LINKED TO AGRICULTURE INDEX	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	52517P6G1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 3YR LINKED TO LBCI EQUAL WEIGHT EXCESS RETURN	N	N	N	\$ 2,351,000.00	Undetermined	\$ 2,351,000.00
Citibank, NA	XS0336095749	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 4 YR BC 1 YR LEHMAN CALLABLE	N	N	N	\$ 1,190,911.92	Undetermined	\$ 1,190,911.92
Citibank, NA	5252M0BY2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 5NC3MO LEHMAN RANGE NOTE	N	N	N	\$ 1,254,000.00	Undetermined	\$ 1,254,000.00
Citibank, NA	52517PC74	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 5YR CURVE	N	N	N	\$ 28,930,000.00	Undetermined	\$ 28,930,000.00
Citibank, NA	52517P6W6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 6YR NC 6MONTH RANGE NOTE	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	524908MP2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - 7NC3	N	N	N	\$ 6,365,000.00	Undetermined	\$ 6,365,000.00
Citibank, NA	524908TY6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ABS BUFFER ON DOW JONES EURO STOXX	N	N	N	\$ 4,965,000.00	Undetermined	\$ 4,965,000.00
Citibank, NA	52523J115	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ABSOLUTE BARRIER NOTE LINKED TO XHB	N	N	N	\$ 5,250,000.00	Undetermined	\$ 5,250,000.00
Citibank, NA	524908SJ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ABSOLUTE BUFFER ON BASKET OF INDICES	N	N	N	\$ 1,200,000.00	Undetermined	\$ 1,200,000.00
Citibank, NA	52523J156	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ABSOLUTE RETURN BARRIER NOTES LINKED TO RUSS 2000	N	N	N	\$ 7,368,780.00	Undetermined	\$ 7,368,780.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517P3H2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ACCRUAL NOTES ON 30 VS 2 YEAR SWAP RATES	N	N	N	\$ 6,257,000.00	Undetermined	\$ 6,257,000.00
Citibank, NA	5252M0GM3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ANNUAL REVIEW NOTE ON S&P500	N	N	N	\$ 4,998,000.00	Undetermined	\$ 4,998,000.00
Citibank, NA	5249085Y2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ANNUAL REVIEW NOTES LINKED TO GE	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	5252M0CC9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ANNUAL REVIEW NOTES ON S&P	N	N	N	\$ 5,885,000.00	Undetermined	\$ 5,885,000.00
Citibank, NA	5252M0GG6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - AUSSIE BULL NOTES 100 PRIN PROTECTED AT MAT	N	N	N	\$ 221,000.00	Undetermined	\$ 221,000.00
Citibank, NA	5252M0GV3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - AUTOCALLABLE ANNUAL REVIEW ON SPDR	N	N	N	\$ 2,300,000.00	Undetermined	\$ 2,300,000.00
Citibank, NA	52517P2Y6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BASE METALS BASKET BONUS NOTES	N	N	N	\$ 1,051,000.00	Undetermined	\$ 1,051,000.00
Citibank, NA	5252M0DA2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BASKET LINKED NOTE	N	N	N	\$ 2,223,000.00	Undetermined	\$ 2,223,000.00
Citibank, NA	5252M0DM6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BASKET LINKED NOTE	N	N	N	\$ 870,000.00	Undetermined	\$ 870,000.00
Citibank, NA	5252M0AP2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BASKET OF 10 COMMODITIES 10 INDICES	N	N	N	\$ 8,652,000.00	Undetermined	\$ 8,652,000.00
Citibank, NA	5252M0BM8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BASKET OF 10 COMMODITIES AND 2 INDICES	N	N	N	\$ 1,167,000.00	Undetermined	\$ 1,167,000.00
Citibank, NA	52523J149	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BEARISH AUTOCALLABLE NOTES LINKED TO XLE	N	N	N	\$ 4,594,000.00	Undetermined	\$ 4,594,000.00
Citibank, NA	52522L871	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BEARISH AUTOCALLABLE ON SPDR	N	N	N	\$ 6,878,450.00	Undetermined	\$ 6,878,450.00
Citibank, NA	52517PZJ3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BEARISH FLOATER	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517P6Y2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BEST OF BASKET LINKED NOTE	N	N	N	\$ 2,370,000.00	Undetermined	\$ 2,370,000.00
Citibank, NA	52517P4X6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BMA LIBOR INDEX SPREAD	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517P4B4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BMA LIBOR INDEX SPREAD	N	N	N	\$ 1,500,000.00	Undetermined	\$ 1,500,000.00
Citibank, NA	524908UK4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFER NOTE ON BASKET OF INDICES	N	N	N	\$ 1,864,000.00	Undetermined	\$ 1,864,000.00
Citibank, NA	524908VQ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFER NOTE ON BASKET OF INDICES	N	N	N	\$ 23,500,000.00	Undetermined	\$ 23,500,000.00
Citibank, NA	524908UZ1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFER NOTE ON BASKET OF INDICES	N	N	N	\$ 3,897,000.00	Undetermined	\$ 3,897,000.00
Citibank, NA	524908VB3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFER NOTE ON S&P 500 INDEX	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	524908WK2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED NOTE ON BASKET OF INDICES	N	N	N	\$ 900,000.00	Undetermined	\$ 900,000.00
Citibank, NA	52517P5F4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED NOTE ON DJ EUROSTOXX	N	N	N	\$ 1,590,000.00	Undetermined	\$ 1,590,000.00
Citibank, NA	52522L475	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRIN AT RISK NOTE LINKED TO BASKET	N	N	N	\$ 5,339,000.00	Undetermined	\$ 5,339,000.00
Citibank, NA	52520W358	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINC AT RISK NOTE ON BASKET	N	N	N	\$ 17,008,330.00	Undetermined	\$ 17,008,330.00
Citibank, NA	52520W515	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINCIPAL AT RISK NOTE	N	N	N	\$ 23,000,000.00	Undetermined	\$ 23,000,000.00
Citibank, NA	5252M0BE6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINCIPAL AT RISK NOTE ON BASKET INDICES	N	N	N	\$ 2,385,000.00	Undetermined	\$ 2,385,000.00
Citibank, NA	524908WE6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINCIPAL AT RISK NOTES LINKED TO INDICES	N	N	N	\$ 2,460,000.00	Undetermined	\$ 2,460,000.00
Citibank, NA	5249083M0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINCIPAL LINKED TO BASKET OF INDICES	N	N	N	\$ 2,900,000.00	Undetermined	\$ 2,900,000.00
Citibank, NA	52522L244	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINCIPAL ON BASKET OF INDICES	N	N	N	\$ 21,821,000.00	Undetermined	\$ 21,821,000.00
Citibank, NA	52517P6X4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINCIPLE AT RISK LINKED TO S&P	N	N	N	\$ 530,000.00	Undetermined	\$ 530,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52522L426	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED PRINCIPLE AT RISK NOTE LINKED TO BASKET	N	N	N	\$ 12,000,000.00	Undetermined	\$ 12,000,000.00
Citibank, NA	52517P4V0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ENHANCED LINKED TO BASKET	N	N	N	\$ 2,750,000.00	Undetermined	\$ 2,750,000.00
Citibank, NA	5252M0AC1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ENHANCED NOTE LINKED TO BASKET	N	N	N	\$ 610,000.00	Undetermined	\$ 610,000.00
Citibank, NA	5252M0AB3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ENHANCED NOTE LINKED TO BASKET	N	N	N	\$ 3,749,000.00	Undetermined	\$ 3,749,000.00
Citibank, NA	5252M0AD9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ENHANCED NOTE ON BASKET OF INDICES	N	N	N	\$ 2,724,000.00	Undetermined	\$ 2,724,000.00
Citibank, NA	52517P2W0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ENHANCED PARTICIPATION LINKED TO	N	N	N	\$ 25,000.00	Undetermined	\$ 25,000.00
Citibank, NA	52517P5G2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN LINKED TO BASKET OF 10 COMMODITIES	N	N	N	\$ 1,165,000.00	Undetermined	\$ 1,165,000.00
Citibank, NA	52517P2M2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN LINKED TO BASKET OF COMMODITIES	N	N	N	\$ 1,306,000.00	Undetermined	\$ 1,306,000.00
Citibank, NA	5252M0BQ9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN LINKED TO S&P 500 INDEX	N	N	N	\$ 1,790,000.00	Undetermined	\$ 1,790,000.00
Citibank, NA	5252M0DH7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN LINKED TO S&P SELECT SPDR	N	N	N	\$ 2,325,000.00	Undetermined	\$ 2,325,000.00
Citibank, NA	5252M0ER4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN LINKED TO SPDR	N	N	N	\$ 2,075,000.00	Undetermined	\$ 2,075,000.00
Citibank, NA	52517P5T4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN NOTE LINKED TO BASKET	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	52517PY47	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN NOTE LINKED TO BASKET OF COMMODITI	N	N	N	\$ 2,960,000.00	Undetermined	\$ 2,960,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52523J131	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ON 10 COMMODITIES 2 INDICES	N	N	N	\$ 1,821,000.00	Undetermined	\$ 1,821,000.00
Citibank, NA	5252M0FS1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ON MSCI EAFE	N	N	N	\$ 3,200,000.00	Undetermined	\$ 3,200,000.00
Citibank, NA	52517P6F3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED RETURN ON S&P 500	N	N	N	\$ 3,050,000.00	Undetermined	\$ 3,050,000.00
Citibank, NA	52517P4Y4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - BUFFERED REVIEW NOTE LINKED TO S&P 500	N	N	N	\$ 2,500,000.00	Undetermined	\$ 2,500,000.00
Citibank, NA	542908PA2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CALLABLE EXCHANGEABLE ON PRU	N	N	N	\$ 9,575,000.00	Undetermined	\$ 9,575,000.00
Citibank, NA	5252M0CZ8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CALLABLE SPREAD ACCRUAL LINKED TO 30 / 2 YR SWAPS	N	N	N	\$ 15,827,000.00	Undetermined	\$ 15,827,000.00
Citibank, NA	52517P5Z0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CAPPED BUFFER RETURN LINKED TO SPDR	N	N	N	\$ 33,685,000.00	Undetermined	\$ 33,685,000.00
Citibank, NA	5252M0BD8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CAPPED BUFFERED RETURN ENHANCED NOTE LINKED TO	N	N	N	\$ 2,823,000.00	Undetermined	\$ 2,823,000.00
Citibank, NA	5252M0CY1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CAPPED BUFFERED RETURN LINKED TO SPDR	N	N	N	\$ 4,738,000.00	Undetermined	\$ 4,738,000.00
Citibank, NA	5252M0DW4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CAPPED RETURN ENHANCED NOTE LINKED TO SPDR SELECT	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	5252M0BB24	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CCY BASKET	N	N	N	\$ 214,000.00	Undetermined	\$ 214,000.00
Citibank, NA	5252M0DF1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CHINA BULL HYBRID LINKED TO BUNCH OF STUFF	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	5252M0DF1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CHINA BULL HYBRID STRUCTURED NOTE	N	N	N	\$ 285,000.00	Undetermined	\$ 285,000.00
Citibank, NA	5252M0DF1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CHINA BULL NOTES	N	N	N	\$ 3,260,000.00	Undetermined	\$ 3,260,000.00
Citibank, NA	52517PXW6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS CURVE NOTE	N	N	N	\$ 66,508,000.00	Undetermined	\$ 66,508,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PXM8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS CURVE NOTE	N	N	N	\$ 35,950,000.00	Undetermined	\$ 35,950,000.00
Citibank, NA	52517PYG0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINED NOTE	N	N	N	\$ 11,000,000.00	Undetermined	\$ 11,000,000.00
Citibank, NA	52517PZY0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED	N	N	N	\$ 6,975,000.00	Undetermined	\$ 6,975,000.00
Citibank, NA	52517PZA2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517PYX3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517PYW5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED	N	N	N	\$ 29,000,000.00	Undetermined	\$ 29,000,000.00
Citibank, NA	52517PYU9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED	N	N	N	\$ 23,000,000.00	Undetermined	\$ 23,000,000.00
Citibank, NA	52517PYR6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PYM7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED	N	N	N	\$ 22,000,000.00	Undetermined	\$ 22,000,000.00
Citibank, NA	52517P2P5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED NOTE	N	N	N	\$ 13,240,000.00	Undetermined	\$ 13,240,000.00
Citibank, NA	52517PYJ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PYE5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS LINKED NOTE	N	N	N	\$ 38,500,000.00	Undetermined	\$ 38,500,000.00
Citibank, NA	52527P5K3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMS SPREAD DAILY ACCRUAL NOTES	N	N	N	\$ 4,680,000.00	Undetermined	\$ 4,680,000.00
Citibank, NA	52517PXR7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CMT	N	N	N	\$ 5,665,000.00	Undetermined	\$ 5,665,000.00
Citibank, NA	5252M0GS0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - COMMODITY LINKED	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	52517P4Q1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - COMMODITY LINKED NOTE	N	N	N	\$ 179,000.00	Undetermined	\$ 179,000.00
Citibank, NA	5252M0BH9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - COMMODITY LINKED TO DG AIG INDEX	N	N	N	\$ 1,000,000.00	Undetermined	\$ 1,000,000.00
Citibank, NA	5249086W5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONTINGENT PROTECTION LINKED TO BASKET OF 2 STOCKS	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	52522L137	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONTINGENT PROTECTION NOTE ON EUROSTOXX	N	N	N	\$ 10,115,520.00	Undetermined	\$ 10,115,520.00
Citibank, NA	52522L129	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONTINGENT NOTE LINKED TO S&P 500	N	N	N	\$ 7,232,050.00	Undetermined	\$ 7,232,050.00
Citibank, NA	5249086U9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONTINGENT PROTECTION LINKED TO BASKET OF 2 STOCKS	N	N	N	\$ 1,999,000.00	Undetermined	\$ 1,999,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52522L145	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONTINGENT PROTECTION NOTE LINKED TO NIKKEI225	N	N	N	\$ 1,762,140.00	Undetermined	\$ 1,762,140.00
Citibank, NA	524908NY2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERT EXCHANGEABLE	N	N	N	\$ 14,350,000.00	Undetermined	\$ 14,350,000.00
Citibank, NA	524908NL0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE EXCHANGEABLE	N	N	N	\$ 9,475,000.00	Undetermined	\$ 9,475,000.00
Citibank, NA	524908NM8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE EXCHANGEABLE	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	524908NF3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE EXCHANGEABLE	N	N	N	\$ 100,000,000.00	Undetermined	\$ 100,000,000.00
Citibank, NA	52520WBD2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE ON BASKET SECURITIES	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	524908UY4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE ON CSCO / MSFT	N	N	N	\$ 264,000.00	Undetermined	\$ 264,000.00
Citibank, NA	524908WU0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE ON GE	N	N	N	\$ 60,000,000.00	Undetermined	\$ 60,000,000.00
Citibank, NA	52520WAV3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE ON IGT	N	N	N	\$ 287,000.00	Undetermined	\$ 287,000.00
Citibank, NA	524908SH4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE ON MSFT	N	N	N	\$ 13,035,000.00	Undetermined	\$ 13,035,000.00
Citibank, NA	524908UL2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CONVERTIBLE ON NWS	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PC66	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CPI LINKED	N	N	N	\$ 28,736,000.00	Undetermined	\$ 28,736,000.00
Citibank, NA	52517PWD9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - CPI LINKED NOTE	N	N	N	\$ 5,438,000.00	Undetermined	\$ 5,438,000.00
Citibank, NA	5252M0AF4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - DEVELOPED NATIONS CCY BASKET	N	N	N	\$ 513,000.00	Undetermined	\$ 513,000.00
Citibank, NA	52517P5P2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ENHANCED PARTICIPATION LINKED TO BASKET COMMODITIE	N	N	N	\$ 192,000.00	Undetermined	\$ 192,000.00
Citibank, NA	5252M0FZ5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ENHANCED PARTICIPATION LINKED TO BASKET OF CURR	N	N	N	\$ 372,000.00	Undetermined	\$ 372,000.00
Citibank, NA	52517P5M9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ENHANCED PARTICIPATION LINKED TO CURRENCY BASKET	N	N	N	\$ 64,000.00	Undetermined	\$ 64,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0EZ6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQ LINKED PPN ON S&P 500 INDEX	N	N	N	\$ 326,000.00	Undetermined	\$ 326,000.00
Citibank, NA	524908NC0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED	N	N	N	\$ 1,025,000.00	Undetermined	\$ 1,025,000.00
Citibank, NA	524908MV9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED	N	N	N	\$ 1,283,000.00	Undetermined	\$ 1,283,000.00
Citibank, NA	524908LR9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED	N	N	N	\$ 5,387,000.00	Undetermined	\$ 5,387,000.00
Citibank, NA	52517PWJ6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED	N	N	N	\$ 7,500,000.00	Undetermined	\$ 7,500,000.00
Citibank, NA	524908NX4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED NOTE	N	N	N	\$ 50,000,000.00	Undetermined	\$ 50,000,000.00
Citibank, NA	5252M0EP8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED PPN ON S&P	N	N	N	\$ 2,010,000.00	Undetermined	\$ 2,010,000.00
Citibank, NA	5252M0CX3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED PPN ON SPX	N	N	N	\$ 866,000.00	Undetermined	\$ 866,000.00
Citibank, NA	5252M0CJ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - EQUITY LINKED TO PPN	N	N	N	\$ 1,006,000.00	Undetermined	\$ 1,006,000.00
Citibank, NA	52522L749	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ETN LINKED TO LBCI PURE BETA AGRICULTURE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52522L731	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - ETN LINKED TO S&P PRIVATE EQUITY INDEX NET RETURN	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PE98	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0FN2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED	N	N	N	\$ 207,000.00	Undetermined	\$ 207,000.00
Citibank, NA	5252M0FL6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED	N	N	N	\$ 393,000.00	Undetermined	\$ 393,000.00
Citibank, NA	5252M0AZ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED	N	N	N	\$ 1,119,000.00	Undetermined	\$ 1,119,000.00
Citibank, NA	5252M0AH0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED	N	N	N	\$ 2,136,000.00	Undetermined	\$ 2,136,000.00
Citibank, NA	52517PL74	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED	N	N	N	\$ 3,500,000.00	Undetermined	\$ 3,500,000.00
Citibank, NA	5252M0FF9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 7,560,000.00	Undetermined	\$ 7,560,000.00
Citibank, NA	525M0EL78	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 2,050,000.00	Undetermined	\$ 2,050,000.00
Citibank, NA	5252M0FM4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 6,850,000.00	Undetermined	\$ 6,850,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0EX1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 474,000.00	Undetermined	\$ 474,000.00
Citibank, NA	52517P7E5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	5252M0EL7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 1,025,000.00	Undetermined	\$ 1,025,000.00
Citibank, NA	5252M0EM5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 699,000.00	Undetermined	\$ 699,000.00
Citibank, NA	5252M0ED5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 18,132,000.00	Undetermined	\$ 18,132,000.00
Citibank, NA	5252M0CE5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 4,479,000.00	Undetermined	\$ 4,479,000.00
Citibank, NA	5252M0CE5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 1,206,000.00	Undetermined	\$ 1,206,000.00
Citibank, NA	52517P6E6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 875,000.00	Undetermined	\$ 875,000.00
Citibank, NA	52517P7K1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 214,000.00	Undetermined	\$ 214,000.00
Citibank, NA	5252M0BA4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 555,000.00	Undetermined	\$ 555,000.00
Citibank, NA	5252M0BC0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 1,089,000.00	Undetermined	\$ 1,089,000.00
Citibank, NA	5252M0AX5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 6,764,000.00	Undetermined	\$ 6,764,000.00
Citibank, NA	52517P3G4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 2,020,000.00	Undetermined	\$ 2,020,000.00
Citibank, NA	52517P7H8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 16,994,000.00	Undetermined	\$ 16,994,000.00
Citibank, NA	52517P6U07	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 879,000.00	Undetermined	\$ 879,000.00
Citibank, NA	52520W341	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 26,822,410.00	Undetermined	\$ 26,822,410.00
Citibank, NA	52517P6Q9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 9,210,000.00	Undetermined	\$ 9,210,000.00
Citibank, NA	52517P4H1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 4,610,000.00	Undetermined	\$ 4,610,000.00
Citibank, NA	52517P5Q0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 2,500,000.00	Undetermined	\$ 2,500,000.00
Citibank, NA	52517P4W8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 341,000.00	Undetermined	\$ 341,000.00
Citibank, NA	52517PU33	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET LINKED NOTE	N	N	N	\$ 146,000.00	Undetermined	\$ 146,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0GA9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BASKET-LINKED NOTE	N	N	N	\$ 2,259,000.00	Undetermined	\$ 2,259,000.00
Citibank, NA	5252MOAN7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - FX BEST OF BASKET LINKED NOTE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	5252M0GR2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - GOLD-LINKED RETURN ENHANCED	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
Citibank, NA	5252M0BB2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - INDIA AND CHINA CCY BASKET	N	N	N	\$ 232,000.00	Undetermined	\$ 232,000.00
Citibank, NA	52517PYY1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - INFLATION LINKED	N	N	N	\$ 21,694,000.00	Undetermined	\$ 21,694,000.00
Citibank, NA	52517PYS4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - INFLATION LINKED	N	N	N	\$ 58,254,000.00	Undetermined	\$ 58,254,000.00
Citibank, NA	52517PYQ8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - INFLATION LINKED	N	N	N	\$ 41,717,000.00	Undetermined	\$ 41,717,000.00
Citibank, NA	52517PXZ9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - INFLATION LINKED	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PYD7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - INVERSE FLOATER	N	N	N	\$ 9,687,000.00	Undetermined	\$ 9,687,000.00
Citibank, NA	52517PXV8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - INVERSE FLOATER	N	N	N	\$ 16,095,000.00	Undetermined	\$ 16,095,000.00
Citibank, NA	52517PA68	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LADDERED INVERSE FLOATER	N	N	N	\$ 6,195,000.00	Undetermined	\$ 6,195,000.00
Citibank, NA	52517PZN4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LADDERED INVERSE FLOATER	N	N	N	\$ 6,554,000.00	Undetermined	\$ 6,554,000.00
Citibank, NA	52523J214	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LB PERFORMANCE SEC ON BASKET OF INDICES	N	N	N	\$ 5,070,930.00	Undetermined	\$ 5,070,930.00
Citibank, NA	5252M0BN6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LB RETURN ENHANCED NOTE LINKED TO AMEX GOLD BUGS	N	N	N	\$ 4,730,000.00	Undetermined	\$ 4,730,000.00
Citibank, NA	52517PN64	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LEHMAN CURVE NOTE	N	N	N	\$ 59,353,000.00	Undetermined	\$ 59,353,000.00
Citibank, NA	52517PB42	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LIBOR CAPPED FLOATER	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	5252M0EQ6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LINKED PPN ON S&P500	N	N	N	\$ 155,000.00	Undetermined	\$ 155,000.00
Citibank, NA	52523J4461	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - LINKED TO ASIAN CCY BASKET	N	N	N	\$ 1,320,500.00	Undetermined	\$ 1,320,500.00
Citibank, NA	52517PWL1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - MTNG CPI LINKED NOTE	N	N	N	\$ 51,259,000.00	Undetermined	\$ 51,259,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517PC25	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - NON INVERSION	N	N	N	\$ 7,000,000.00	Undetermined	\$ 7,000,000.00
Citibank, NA	52517PB59	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - NON INVERSION NOTE	N	N	N	\$ 30,000,000.00	Undetermined	\$ 30,000,000.00
Citibank, NA	52517PZS3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - NON INVERSION NOTE	N	N	N	\$ 20,000,000.00	Undetermined	\$ 20,000,000.00
Citibank, NA	52517PA43	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - NON INVERSION NOTE	N	N	N	\$ 7,000,000.00	Undetermined	\$ 7,000,000.00
Citibank, NA	52517PZM6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - NON INVERSION NOTE	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517PYH8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - NON INVERSION NOTE	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517PXS5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - NON INVERSION NOTE	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517P6M8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PARTIAL PARTIC NOTE LINKED TO BASKET OF EQUITIES	N	N	N	\$ 1,590,000.00	Undetermined	\$ 1,590,000.00
Citibank, NA	52523J131	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PARTIAL PROTECTION ON BASKET OF INDICES	N	N	N	\$ 10,865,000.00	Undetermined	\$ 10,865,000.00
Citibank, NA	5252M0GE1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PARTICIPATION NOTE LINKED TO BASKET OF EQUITIES	N	N	N	\$ 1,320,000.00	Undetermined	\$ 1,320,000.00
Citibank, NA	52522L632	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PERFORMANCE SECURITIES LINKED TO BASKET	N	N	N	\$ 3,380,240.00	Undetermined	\$ 3,380,240.00
Citibank, NA	52522L533	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PERFORMANCE SECURITIES WITH PP LINKED TO GLOBAL BA	N	N	N	\$ 8,000,000.00	Undetermined	\$ 8,000,000.00
Citibank, NA	52522L350	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PIES ON GENERAL MILLS	N	N	N	\$ 76,312,500.00	Undetermined	\$ 76,312,500.00
Citibank, NA	5252M0FE2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO A BASKET OF COMMODITIES	N	N	N	\$ 267,000.00	Undetermined	\$ 267,000.00
Citibank, NA	5252M0BR7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO BASKET OF COMMODITIES	N	N	N	\$ 688,000.00	Undetermined	\$ 688,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517P3T6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO COMMODITIES BASKET	N	N	N	\$ 692,000.00	Undetermined	\$ 692,000.00
Citibank, NA	5252M0BV8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO CURRENCY BASKET	N	N	N	\$ 508,000.00	Undetermined	\$ 508,000.00
Citibank, NA	5252M0BU0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO INDIA AND CHINA CURRENCY BASKET	N	N	N	\$ 585,000.00	Undetermined	\$ 585,000.00
Citibank, NA	5252M0BT3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO LATIN AMERICAN CURRENCY BASKET	N	N	N	\$ 418,000.00	Undetermined	\$ 418,000.00
Citibank, NA	5252M0DL8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO MARQCUS PORTFOLIO	N	N	N	\$ 6,000,000.00	Undetermined	\$ 6,000,000.00
Citibank, NA	5252M0DKO	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE LINKED TO MARQCUS PORTFOLIO A	N	N	N	\$ 14,600,000.00	Undetermined	\$ 14,600,000.00
Citibank, NA	5252M0DQ7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP NOTE ON BASKET OF COMMODITIES	N	N	N	\$ 699,000.00	Undetermined	\$ 699,000.00
Citibank, NA	524908J92	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PP PART NOTE ON BASKET OF GLOBAL EQUITIES	N	N	N	\$ 1,700,000.00	Undetermined	\$ 1,700,000.00
Citibank, NA	52517P4U2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PPN LINKED TO BASKET OF COMMODITIES	N	N	N	\$ 288,000.00	Undetermined	\$ 288,000.00
Citibank, NA	52522L798	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED ABSOLUTE RETURN ON RUSSELL 2000	N	N	N	\$ 13,688,610.00	Undetermined	\$ 13,688,610.00
Citibank, NA	52517P3A7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED BASE METALS BASKET BONUS NOTES	N	N	N	\$ 3,156,000.00	Undetermined	\$ 3,156,000.00
Citibank, NA	5252M0AS6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED HYBRID NOTE LINKED TO BASKET OF COM	N	N	N	\$ 3,500,000.00	Undetermined	\$ 3,500,000.00
Citibank, NA	52523J412	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED LINKED TO ASIAN BASKET	N	N	N	\$ 13,692,000.00	Undetermined	\$ 13,692,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0EF0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE LINKED TO 2 CMDY INDICES	N	N	N	\$ 3,671,000.00	Undetermined	\$ 3,671,000.00
Citibank, NA	5252M0BG1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE LINKED TO BASKET OF CURRENCIES	N	N	N	\$ 1,026,000.00	Undetermined	\$ 1,026,000.00
Citibank, NA	5252M0BF3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE LINKED TO BASKET OF CURRENCIES	N	N	N	\$ 813,000.00	Undetermined	\$ 813,000.00
Citibank, NA	5252M0ES2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE LINKED TO XLF	N	N	N	\$ 2,100,000.00	Undetermined	\$ 2,100,000.00
Citibank, NA	52517P3W9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE ON BASKET OF INDICES	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	52517P3V1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE ON BASKET OF INDICES	N	N	N	\$ 401,000.00	Undetermined	\$ 401,000.00
Citibank, NA	52517P3B5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE ON BASKET OF INDICES	N	N	N	\$ 100,000.00	Undetermined	\$ 100,000.00
Citibank, NA	52517P3C3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE ON BASKET OF INDICES	N	N	N	\$ 150,000.00	Undetermined	\$ 150,000.00
Citibank, NA	52520WAZ4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTE ON BASKET OF INTL EQUITIES	N	N	N	\$ 1,375,000.00	Undetermined	\$ 1,375,000.00
Citibank, NA	52517P2V2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRIN PROTECTED NOTED LINKED TO BASKET OF COMMODITI	N	N	N	\$ 961,000.00	Undetermined	\$ 961,000.00
Citibank, NA	525M0EK95	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINC PROTECTED LINKED TO 2YR SWAP RATES	N	N	N	\$ 4,522,000.00	Undetermined	\$ 4,522,000.00
Citibank, NA	5252M0EV5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINC PROTECTED LINKED TO YOY CHANGE IN CPI	N	N	N	\$ 1,727,000.00	Undetermined	\$ 1,727,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	5252M0AQ0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINC PROTECTED NOTE LINKED TO COMMODITIES	N	N	N	\$ 155,000.00	Undetermined	\$ 155,000.00
Citibank, NA	52522L830	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINC PROTECTED ON BASKET OF INDICES	N	N	N	\$ 11,307,500.00	Undetermined	\$ 11,307,500.00
Citibank, NA	5252M0CP0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED AB RETURN LINKED TO S&P500	N	N	N	\$ 30,000.00	Undetermined	\$ 30,000.00
Citibank, NA	52520W283	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED ABSOLUTE RETURN NOTE	N	N	N	\$ 8,083,300.00	Undetermined	\$ 8,083,300.00
Citibank, NA	52517P7D7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED GOLD ALM AND COPPER NOTES	N	N	N	\$ 750,000.00	Undetermined	\$ 750,000.00
Citibank, NA	52517P6R7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED LINKED TO BASKET OF 10 COMM	N	N	N	\$ 2,926,000.00	Undetermined	\$ 2,926,000.00
Citibank, NA	52517P6V8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED LINKED TO BASKET OF 9 COMM	N	N	N	\$ 247,000.00	Undetermined	\$ 247,000.00
Citibank, NA	52517P6P1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED LINKED TO BASKET OF SUB-INDICE	N	N	N	\$ 2,330,000.00	Undetermined	\$ 2,330,000.00
Citibank, NA	5252M0AL1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED LINKED TO CURRENCY BASKET	N	N	N	\$ 465,000.00	Undetermined	\$ 465,000.00
Citibank, NA	5252M0BK2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED LINKED TO INDIA AND CHINA CCY	N	N	N	\$ 505,000.00	Undetermined	\$ 505,000.00
Citibank, NA	5252M0DD6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED ON BASKET OF BRIC EQUITIES	N	N	N	\$ 9,368,000.00	Undetermined	\$ 9,368,000.00
Citibank, NA	52517P3P4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED ON BASKET OF INDICES	N	N	N	\$ 59,000.00	Undetermined	\$ 59,000.00
Citibank, NA	524908UH1	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED ON NIKKEI-225	N	N	N	\$ 4,000,000.00	Undetermined	\$ 4,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52517P5J6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTED ON S&P 500 STRATEGY	N	N	N	\$ 396,000.00	Undetermined	\$ 396,000.00
Citibank, NA	52517P6Z9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTION LINKED TO BASKET OF INDICES	N	N	N	\$ 119,000.00	Undetermined	\$ 119,000.00
Citibank, NA	52522L889	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTION NOTE ON BASKET OF INDICES	N	N	N	\$ 16,946,020.00	Undetermined	\$ 16,946,020.00
Citibank, NA	52517P4M0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPAL PROTECTION NOTE ON BASKET OF INDICES	N	N	N	\$ 103,000.00	Undetermined	\$ 103,000.00
Citibank, NA	5252M0CR6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE AT RISK NOTE LINKED TO S&P	N	N	N	\$ 2,000,000.00	Undetermined	\$ 2,000,000.00
Citibank, NA	52517P4R9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE PROTECTED CRUDE OIL DUAL PARTICIPATION	N	N	N	\$ 1,022,000.00	Undetermined	\$ 1,022,000.00
Citibank, NA	52523J438	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE PROTECTED NOTE LINKED TO ASIAN BASKET	N	N	N	\$ 12,024,370.00	Undetermined	\$ 12,024,370.00
Citibank, NA	52520W325	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE PROTECTED NOTE LINKED TO ASIAN BASKET	N	N	N	\$ 13,930,920.00	Undetermined	\$ 13,930,920.00
Citibank, NA	524908XD7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE PROTECTED NOTE LINKED TO BASKET OF EQUIT	N	N	N	\$ 10,287,000.00	Undetermined	\$ 10,287,000.00
Citibank, NA	52517P5N7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE PROTECTION NOTE LINKED TO BASKET	N	N	N	\$ 1,250,000.00	Undetermined	\$ 1,250,000.00
Citibank, NA	52520W333	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE PROTECTION NOTE LINKED TO BASKET	N	N	N	\$ 49,124,580.00	Undetermined	\$ 49,124,580.00
Citibank, NA	524908VP2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE PROTECTION NOTE ON BASKET OF INDICES	N	N	N	\$ 32,000,000.00	Undetermined	\$ 32,000,000.00
Citibank, NA	524908WS5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PRINCIPLE AT RISK NOT LINKED TO BASKET OF INDICES	N	N	N	\$ 2,500,000.00	Undetermined	\$ 2,500,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52522L186	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - PROTECTION NOTE LINKED TO BASKET OF INDICES	N	N	N	\$ 8,238,780.00	Undetermined	\$ 8,238,780.00
Citibank, NA	52517PVN8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE 15NC6MOS	N	N	N	\$ 2,500,000.00	Undetermined	\$ 2,500,000.00
Citibank, NA	5252M0AW7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 3,000,000.00	Undetermined	\$ 3,000,000.00
Citibank, NA	52517PT92	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 1,370,000.00	Undetermined	\$ 1,370,000.00
Citibank, NA	52517PE31	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517PA27	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 15,000,000.00	Undetermined	\$ 15,000,000.00
Citibank, NA	52517PZZ7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PZL8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 17,570,000.00	Undetermined	\$ 17,570,000.00
Citibank, NA	52517PYZ8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	52517PYV7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
Citibank, NA	52517PYP0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RANGE NOTE	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	524908WW6	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN ENHANCED NOTE LINKED TO INT'L BASKET	N	N	N	\$ 3,125,000.00	Undetermined	\$ 3,125,000.00
Citibank, NA	5252M0CG0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN ENHANCED NOTE LINKED TO S&P	N	N	N	\$ 7,165,000.00	Undetermined	\$ 7,165,000.00
Citibank, NA	524908B66	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN ENHANCED NOTE ON BASKET INT'L EQUITIES	N	N	N	\$ 6,330,000.00	Undetermined	\$ 6,330,000.00
Citibank, NA	52517P6H9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN ENHANCED ON BASKET OF INTERNATIONAL EQUITIE	N	N	N	\$ 5,470,000.00	Undetermined	\$ 5,470,000.00
Citibank, NA	52522L814	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN OPTIMIZATION LINKED TO MSCI	N	N	N	\$ 4,314,700.00	Undetermined	\$ 4,314,700.00
Citibank, NA	52523J263	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN OPTIMIZATION LINKED TO PBW	N	N	N	\$ 3,365,520.00	Undetermined	\$ 3,365,520.00
Citibank, NA	52523L230	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN OPTIMIZATION LINKED TO S&P	N	N	N	\$ 17,018,280.00	Undetermined	\$ 17,018,280.00
Citibank, NA	52523J206	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN OPTIMIZATION LINKED TO S&P	N	N	N	\$ 25,009,640.00	Undetermined	\$ 25,009,640.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Citibank, NA	52522L848	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN OPTIMIZATION ON BASKET OF INDICES	N	N	N	\$ 4,102,500.00	Undetermined	\$ 4,102,500.00
Citibank, NA	52523JF03	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN OPTIMIZATION ON GSCI	N	N	N	\$ 5,000,000.00	Undetermined	\$ 5,000,000.00
Citibank, NA	0	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - RETURN OPTIMIZATION SECURITIES	N	N	N	\$ 6,800,100.00	Undetermined	\$ 6,800,100.00
Citibank, NA	52517PY62	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - SPREAD DAILY ACCRUAL NOTES BETWEEN 30 AND 2 YR SWA	N	N	N	\$ 23,000,000.00	Undetermined	\$ 23,000,000.00
Citibank, NA	52517P4N8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - SPREAD DAILY ACCRUAL NOTES BETWEEN 30S AND 2S	N	N	N	\$ 20,373,000.00	Undetermined	\$ 20,373,000.00
Citibank, NA	52517PWA5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC 10NC3MOS. NON INVERSION	N	N	N	\$ 3,300,000.00	Undetermined	\$ 3,300,000.00
Citibank, NA	524908MG2	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC-EQL	N	N	N	\$ 1,138,000.00	Undetermined	\$ 1,138,000.00
Citibank, NA	524908MB3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC-EQL	N	N	N	\$ 9,165,000.00	Undetermined	\$ 9,165,000.00
Citibank, NA	524908MY3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC-EQL	N	N	N	\$ 1,415,000.00	Undetermined	\$ 1,415,000.00
Citibank, NA	524908MR8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC-EQL	N	N	N	\$ 1,550,000.00	Undetermined	\$ 1,550,000.00
Citibank, NA	52517PXQ9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC-INFL	N	N	N	\$ 93,946,000.00	Undetermined	\$ 93,946,000.00
Citibank, NA	52517PWV9	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC-INFL	N	N	N	\$ 7,508,000.00	Undetermined	\$ 7,508,000.00
Citibank, NA	52517PWT4	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - STRUC-INFL CPI LINKED	N	N	N	\$ 20,295,000.00	Undetermined	\$ 20,295,000.00
Citibank, NA	5249085D8	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - SYNTHETIC CONVERTIBLE NOTES	N	N	N	\$ 55,000,000.00	Undetermined	\$ 55,000,000.00
Citibank, NA	524908WF3	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - SYNTHETIC CONVERTIBLE ON QCOM	N	N	N	\$ 13,000,000.00	Undetermined	\$ 13,000,000.00
Citibank, NA	5252M0GB7	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - US CPI-LINKED NOTE	N	N	N	\$ 1,596,000.00	Undetermined	\$ 1,596,000.00
Citibank, NA	5252M0GC5	399 Park Avenue		New York	NY	10043	UNITED STATES	Structure Long Term Debt - US DOLLAR BULLISH NOTE	N	N	N	\$ 232,000.00	Undetermined	\$ 232,000.00
Comoros Investments SARL									N	N	N	\$ 6,070.03	\$ 10.36	\$ 6,080.40
Comoros Investments SARL									N	N	N	\$ 12,544.75	\$ 15.17	\$ 12,559.92
Comoros Investments SARL									N	N	N	\$ 12,544.75	\$ 8.88	\$ 12,553.63
Comoros Investments SARL									N	N	N	\$ 11,735.41	\$ 3.06	\$ 11,738.47

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
Freddie Mac									N	N	N	\$ 1,200,000,000.00	\$ 2,241,875.00	\$ 1,202,241,875.00
Galleon Luxembourg Funding SARL									N	N	N	\$ 8,012,256.56	\$ 59,401.21	\$ 8,071,657.78
TBD	0							Current Portion of Long Term Debt - Plain Vanilla	N	N	N	\$ 350,000,000.00	Undetermined	\$ 350,000,000.00
TBD	0							Current Portion of Long Term Debt - Plain Vanilla - EXTENDIBLE	N	N	N	\$ 100,000,000.00	Undetermined	\$ 100,000,000.00
TBD	JP584117A3C0							Current Portion of Long Term Debt - Plain Vanilla - JAPANESE SAMURAI YEN BOND	N	N	N	\$ 234,708,500.00	Undetermined	\$ 234,708,500.00
TBD	0							Current Portion of Long Term Debt - Plain Vanilla - OLYMPIA EAST MERCHANT	N	N	N	\$ 19,490,000.00	Undetermined	\$ 19,490,000.00
TBD	524908JC5							Current Portion of Long Term Debt - Structure	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
TBD	0							Current Portion of Long Term Debt - Structure - VENEZUELAN CREDIT LINKED	N	N	N	\$ 15,500,000.00	Undetermined	\$ 15,500,000.00
TBD								Long Term Debt	N	N	N	\$ (4,281,906.00)	Undetermined	\$ (4,281,906.00)
TBD	0							Plain Vanilla Long Term Debt	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
TBD	0							Plain Vanilla Long Term Debt	N	N	N	\$ 10,000,000.00	Undetermined	\$ 10,000,000.00
TBD	67088CAA5							Plain Vanilla Long Term Debt	N	N	N	\$ 817,500,000.00	Undetermined	\$ 817,500,000.00
TBD	JP584117B760							Plain Vanilla Long Term Debt - 10YR FIXED RATE SAMURAI	N	N	N	\$ 206,543,480.00	Undetermined	\$ 206,543,480.00
TBD	CH0026915527							Plain Vanilla Long Term Debt - 3YR CHF FRN	N	N	N	\$ 263,037,222.00	Undetermined	\$ 263,037,222.00
TBD	JP584117A762							Plain Vanilla Long Term Debt - 5YR FIXED RATE SAMURI	N	N	N	\$ 525,747,040.00	Undetermined	\$ 525,747,040.00
TBD	JP584117C768							Plain Vanilla Long Term Debt - 5YR FLOATING RATE SAMURAI	N	N	N	\$ 469,417,000.00	Undetermined	\$ 469,417,000.00
TBD	0							Plain Vanilla Long Term Debt - CASH CAP FACILITY DRAWDOWN	N	N	N	\$ 25,000,000.00	Undetermined	\$ 25,000,000.00
TBD	CH0026985082							Plain Vanilla Long Term Debt - CHF 200M 2.5% OCT'10	N	N	N	\$ 175,358,148.00	Undetermined	\$ 175,358,148.00
TBD	JP584117A5A9							Plain Vanilla Long Term Debt - JPY SAMURAI BOND	N	N	N	\$ 394,310,280.00	Undetermined	\$ 394,310,280.00
TBD	0							Plain Vanilla Long Term Debt - NINJA LOAN WITH MIZUHO	N	N	N	\$ 328,591,900.00	Undetermined	\$ 328,591,900.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
TBD	0							Plain Vanilla Long Term Debt - STG TRADE	N	N	N	\$ (0.00)	Undetermined	\$ (0.00)
TBD	76132AAA6							Structure Long Term Debt	N	N	N	CUD	Undetermined	\$ -
TBD	524908DY3							Structure Long Term Debt	N	N	N	\$ 7,756,667.43	Undetermined	\$ 7,756,667.43
TBD	524908HX1							Structure Long Term Debt	N	N	N	\$ 3,338,000.00	Undetermined	\$ 3,338,000.00
TBD	524908LW8							Structure Long Term Debt - BOSTON HARBOR CDO	N	N	N	\$ 1,527,843.74	Undetermined	\$ 1,527,843.74
TBD	524908NA4							Structure Long Term Debt - COLLATERALIZED LOAN OBLIGATION	N	N	N	\$ 3,254,026.07	Undetermined	\$ 3,254,026.07
TBD	524908ME7							Structure Long Term Debt - COLLATERALIZED LOAN OBLIGATION	N	N	N	\$ 2,137,652.29	Undetermined	\$ 2,137,652.29
TBD	524908MA5							Structure Long Term Debt - COLLATERALIZED LOAN OBLIGATION	N	N	N	\$ 10,662,533.22	Undetermined	\$ 10,662,533.22
TBD	524908LZ1							Structure Long Term Debt - COLLATERALIZED LOAN OBLIGATION	N	N	N	\$ 7,612,914.10	Undetermined	\$ 7,612,914.10
TBD	524908VD9							Structure Long Term Debt - EQUITY SWAP LINKED TO STRATEGIC COMMODITIES FUND	N	N	N	\$ 3,150,000.00	Undetermined	\$ 3,150,000.00
TBD	524908VE7							Structure Long Term Debt - EQUITY SWAP LINKED TO STRATEGIC COMMODITIES FUND	N	N	N	\$ 1,225,000.00	Undetermined	\$ 1,225,000.00
TBD	524908WD8							Structure Long Term Debt - LINKED TO STRATEGIC COMMODITIES FUND	N	N	N	\$ 500,000.00	Undetermined	\$ 500,000.00
TBD	524908VH0							Structure Long Term Debt - LINKED TO THE LBCI EQUAL WEIGHTED EXCESS RETURN	N	N	N	\$ 8,360,000.00	Undetermined	\$ 8,360,000.00
TBD	524908WC0							Structure Long Term Debt - STRATEGIC COMMODITIES FUND FUTURES	N	N	N	\$ 1,525,000.00	Undetermined	\$ 1,525,000.00
US Bancorp	0	One Federal St		Boston	MA	2110	UNITED STATES	Subordinated Debt - 0	N	N	N	\$ 412,371,135.00	Undetermined	\$ 412,371,135.00
US Bancorp	52520B206	One Federal St		Boston	MA	2110	UNITED STATES	Subordinated Debt - 0	N	N	N	\$ 309,278,375.00	Undetermined	\$ 309,278,375.00
US Bancorp	52519Y209	One Federal St		Boston	MA	2110	UNITED STATES	Subordinated Debt - 0	N	N	N	\$ 309,278,375.00	Undetermined	\$ 309,278,375.00
US Bancorp	52520YAB3	One Federal St		Boston	MA	2110	UNITED STATES	Subordinated Debt - ECAPS STEP UP	N	N	N	\$ 254,872,000.00	Undetermined	\$ 254,872,000.00
US Bancorp	524908XA3	One Federal St		Boston	MA	2110	UNITED STATES	Subordinated Debt - MCAPS FIXED	N	N	N	\$ 1,000,000,000.00	Undetermined	\$ 1,000,000,000.00
US Bancorp	524908WZ9	One Federal St		Boston	MA	2110	UNITED STATES	Subordinated Debt - MCAPS FRN	N	N	N	\$ 475,000,000.00	Undetermined	\$ 475,000,000.00

Schedule F:
Creditors Holding Unsecured Nonpriority Claims
Debt

Agent/Trustee Name	CUSIP Number	Address 1	Address 2	City	State	Zip	Country	Date claim was incurred and consideration for claim	Contingent	Unliquidated	Disputed	Current Notional Amount (USD)	Accrued Interest (USD)	Total
US Bancorp	52520X208	One Federal St		Boston	MA	2110	UNITED STATES	Subordinated Debt - TRUST PREFERRED	N	N	N	\$ 231,750,000.00	Undetermined	\$ 231,750,000.00