

**Collateral Pledged to JPM for Intraday
As of 9/10/2008 COB**

Collateral	Cusip	LEH Price	LEH MV	Chase Price	Chase MV	Par	Product	LEH Company
Fenway	31465DJR6	99.89	1,000,151,286.39	100.00	1,001,300,000.00	1,001,300,000.00	CP	LBHI
Fenway	31465DJQ8	99.89	1,000,133,443.89	100.00	1,001,200,000.00	1,001,200,000.00	CP	LBHI
Fenway	31465DJP0	99.90	1,000,115,585.00	100.00	1,001,100,000.00	1,001,100,000.00	CP	LBHI
Pine	722490AA7	100.00	924,021,662.72	100.00	1,025,000,000.00	1,025,000,000.00	ABS	LBHI
Pine	722490AB5	100.00	48.86	n/a	n/a	488,600,000.00	ABS	LBHI
Pine	722490AD1	100.00	13.24	n/a	n/a	132,400,000.00	ABS	LBHI
Pine	722490AE9	100.00	24,600,000.00	n/a	n/a	246,000,000.00	ABS	LBHI
Spruce	852079AB8	97.00	709,222,644.37	97.00	868,965,640.10	1,384,050,000.00	ABS	LBHI
Spruce	852079AC6	100.00	168,700,000.00	n/a	n/a	168,700,000.00	ABS	LBHI
Verano	92336PAA4	100.00	1,352,600,000.00	100.00	1,352,600,000.00	1,352,600,000.00	ABS	LBHI
Verano	92336PAC0	100.00	270,500,000.00	n/a	n/a	270,500,000.00	ABS	LBHI
Subtotal			6,450,044,684.47		6,250,165,640.10	8,071,450,000.00		
Kingfisher	49567YAA5	101.17	971,233,630.94	101.15	971,086,006.16	960,000,000.00	ABS	LCPI
Loan FNG	R3JNRNOTE	24.70	67,323,926.86	24.70	67,323,930.12	272,591,489.00	MTN	LCPI
SASCO	78403WAA6	98.19	477,901,251.07	98.18	477,839,255.33	600,000,000.00	CMO	LCPI
SASCO	78403W207	88.23	1,221,905,606.95	n/a	n/a	1,384,909,548.00	CMO	LCPI
Delta Topco	WE370	11.78	73,955,586.79	-	0.00	627,966,263.00	Corp	LCPI
Cayman Partners	H20083FRN	100.12	173,075,596.85	100.10	173,053,435.43	172,876,141.00	Corp	LCPI
Cayman Partners	APQCAYMAN	100.00	41,633,014.42	100.00	41,633,014.42	41,633,014.00	Corp	LCPI
Cayman Partners	PQHDSFRNA	100.12	78,252,687.99	100.10	78,242,668.15	78,162,508.00	Corp	LCPI
HD Supply	40415RAC9	58.45	47,606,653.53	58.45	47,851,017.35	81,455,477.00	Corp	LCPI
Subtotal			3,152,887,955.40		1,857,029,326.96	4,219,594,440.00		
Inv Grade Corp	Multiple		1,500,000,000.00		1,000,000,000.00	1,000,000,000.00	Corp	LBI
CASH		100.00	1,300,000,000.00	100.00	1,300,000,000.00	1,300,000,000.00	CASH	LBHI
MMF		100.00	750,000,000.00	100.00	750,000,000.00	750,000,000.00	MMF	LBHI
MMF		100.00	920,000,000.00	100.00	920,000,000.00	920,000,000.00	MMF	LBHIUK
Subtotal			1,670,000,000.00		1,670,000,000.00	1,670,000,000.00		
GRAND TOTAL			14,072,932,639.87		12,077,194,967.06	16,261,044,440.00		