

	A	B	C	D	E	F	G	H
1								
2								
3			Total Selldown Summary for Q2' 08					
4								
5					<u>Market Value</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>
6			<u>GLOBAL:</u>	Total Reductions	10,371,192,579	(8591)	(6920)	(2639)
7								
8								
9			<u>GLOBAL:</u>	Loan Sales & Securities	8,442,734,160	(6666)	(5543)	(2305)
10								
11								
12			<u>GLOBAL:</u>	Repayments	1,928,458,419	(1925)	(1377)	(334)
13								
14					<u>Market Value</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>
15			<u>AMERICAS:</u>	Total Reductions	6,151,767,262	(5439)	(3212)	(2270)
16								
17								
18			<u>AMERICAS:</u>	Loan Sales & Securities	5,508,975,380	(4795)	(3051)	(1950)
19								
20								
21			<u>AMERICAS:</u>	Repayments	642,791,882	(644)	(161)	(320)
22								
23					<u>Market Value</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>
24			<u>EUROPE:</u>	Total Reductions	2,840,970,353	(1797)	(2363)	(369)
25								
26								
27			<u>EUROPE:</u>	Loan Sales & Securities	2,215,439,815	(1175)	(1805)	(355)
28								
29								
30			<u>EUROPE:</u>	Repayments	625,530,537	(622)	(558)	(14)
31								
32					<u>Market Value</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>
33			<u>ASIA:</u>	Total Reductions	1,378,454,965	(1356)	(1346)	0
34								
35								
36			<u>ASIA:</u>	Loan Sales & Securities	718,318,965	(697)	(687)	0
37								
38								
39			<u>ASIA:</u>	Repayments	660,136,000	(659)	(659)	0

	A	B	C	D
1				
2		Sell-down Summary for Q2' 08 ~ Loan Sales & Securities		
3				
4				
5			GLOBAL:	Loan Sales & Securities
6				
7			AMERICAS	
8				
9		Closing Month	Deal Name	Type of Reduction
10		March	MLMT 2007 C A4	Securities
11		March	GAC Self Storage Loan	Loan Sale Whole Loan
12		March	LBUBS 2007 C7 AM	Securities
13		March	LBUBS 2007 C6 AM	Securities
14		March	LBUBS 01-C2 C CMO	Securities
15		March	LBCMT 98-C1	Securities
16		March	LBUBS 2007-C7 AM	Securities
17		March	PSSF 1999-C2 E	Securities
18		March	LBUBS 2007 C7 AJ	Securities
19		March	Hilton (Project Murphy) Fillmore	Loan Sale Whole Loan
20		March	Hilton (Project Murphy) Guggenheim	Loan Sale Whole Loan
21		March	LBFRS Securities	Securities
22		March	Prologis - Allstate	Loan Sale Sr. Mezz
23		March	Ritz Philly A Note	Loan Sale Whole Loan
24		March	Prologis - Metlife	Loan Sale Sr. Mezz
25		March	Project Deuce sale to John Buck	Loan Sale Sr. Mezz
26		April	LBUBS-2008 C1 (net of \$5mm IO held)	Securities
27		April	LBFRS 2007-LLFA A1	Securities
28		April	WBCMT 2006-WL7A A1	Securities
29		April	LBFRS 2007-LLFA A1	Securities
30		April	CMBS Int Only positions	Securities
31		April	Prologis - NY Life	Loan Sale Sr. Mezz
32		April	Prologis - Northwestern	Loan Sale Sr. Mezz
33		April	LBUBS 2007-C6 A4	Securities
34		April	Carillon note sale	Loan Sale B Note
35		April	NCV apartments	Loan Sale
36		May	Stonebridge II sale	Loan Sale Sr. Mezz
37		May	LBFRS 07-LLFA A2	Securities
38		May	Intrawest sale	Loan Sale Term Loan
39		May	Mayfair Mezz payoff	Loan Sale Jr. Mezz
40		May	GSMS 2007-EOP E	Securities
41		May	LBFRS 07-LLFA A1	Securities
42		May	LBFRS 07-LLFA A2	Securities
43		May	Garrison Square loan sale	Loan Sale Whole Loan
44		May	Crow Portfolio	Loan Sale Whole Loan
45		May	LBUBS 07-C2 B	Securities
46		May	LBUBS 07-C7 C	Securities
47		May	LBUBS 07-C7 D	Securities
48		May	GSMS 2007-GG10 A4 GS MORTGAGE	Securities

	E	F	G	H	I	J	K	L	M	N	O
1											
2											
3											
4	<u>Market Value</u>	<u>Buyer</u>	<u>Type of Buyer</u>	<u>FIX/FLT</u>	<u>Vintage</u>	<u>Financing</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>		<u>Realized</u>
5	8,442,734,160						(6666)	(5543)	(2305)		Loss
6											
7											
8											
9	<u>Market Value</u>	<u>Buyer</u>	<u>Type of Buyer</u>	<u>FIX/FLT</u>	<u>Vintage</u>	<u>Financing</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>	<u>State</u>	
10	10,000,000						(10)	(10)	0		
11	10,000,000	Other	Real Estate Fund	Floating			(10)	(10)	0	Var	
12	20,000,000						(20)	(20)	0		
13	9,700,000						(10)	(10)	0		
14	20,000,000						(20)	(20)	0		
15	14,000,000						(14)	(14)	0		
16	48,000,000						(48)	(48)	0		
17	16,000,000						(16)	(16)	0		
18	60,000,000						(60)	(60)	0		
19	22,230,309	Fillmore	Real Estate Fund	Floating	2007	Cash	(21)	0	0	Var	
20	14,819,846	Guggenheim	Real Estate Fund	Floating	2007	Cash	(14)	0	0	Var	
21	305,000,000						(305)	(305)	0		
22	80,000,000	Allstate	Insurance	Floating	2007	Cash	(80)	0	(80)	Var	
23	104,750,000	ULLICO	Insurance	Floating	2007		(45)	58	(103)	PA	
24	218,000,000	Metlife	Insurance	Floating	2007		(218)	0	(218)	Var	
25	48,144,338	John Buck	Real Estate Fund	Floating	2006	77%	(48)	(48)	0	Var	(8.05)
26	475,000,000			Fixed			(475)	(475)	0		(10.00)
27	40,000,000			Fixed			(40)	(40)	0		
28	16,000,000			Floating			(16)	(16)	0		
29	40,000,000			Floating			(40)	(40)	0		
30	16,000,000			Fixed			(16)	(16)	0		
31	41,188,109	New York Life	Insurance	Floating	2007	Cash	(41)	0	(41)	Var	
32	99,497,822	NW Mutual	Insurance	Floating	2007	Cash	(100)	0	(100)	Var	
33	12,000,000			Floating			(12)	(12)	0		
34	215,000,000	Fortress	Real Estate Fund	Floating	2006		(215)	(215)	0	FL	
35	1,035,573						(1)	(1)	0		(7.20)
36	16,600,000	Hartford	Insurance	Floating	2007		(17)	(17)	0	TX	
37	212,500,000						(213)	(213)	0		(3.50)
38	36,000,000	Caspian Partners	Hedge Fund	Floating	2006		(36)	0	0	Canada	
39	7,000,000			Fixed			(7)	(7)	0	FL	
40	8,000,000						(8)	(8)	0		
41	24,000,000						(24)	(24)	0		
42	65,000,000						(65)	(65)	0		
43	54,935,656	DG Hyp	Foreign Financial	Floating	2007		(55)	(55)	0	MA	2.70
44	52,104,999	PPM	Insurance	Floating	2007		(50)	(50)	0	Var	(2.57)
45	12,500,000						(13)	(13)	0		
46	9,700,000						(10)	(10)	0		
47	8,900,000						(9)	(9)	0		
48	7,600,000						(8)	(8)	0		

	A	B	C	D
49	May		MEZZ 2004-C1 A MEZZ CAP COMMER	Securities
50	May		CGCMT 2006-C5 E	Securities
51	May		MLCFC 06-4 E & MLCFC 06-4 F	Securities
52	May		Beacon Fund III - Greensboro Sale	Loan Sale Sr. Mezz
53	May		Beacon Fund III - 100 Wall Street	Loan Sale Sr. Mezz
54	May		Beacon Fund III - 237 Park B-Note Sale	Loan Sale B Note
55	May		Beacon Fund III - One Sansome Sale	Loan Sale Sr. Mezz
56	May		IFF Building Sale to Tristate	Loan Sale Whole Loan
57	May		JPMCC 06-CB17 D	Securities
58	May		LBUBS 07-C7 E A+/A+	Securities
59	May		LBUBS 07-C7 G A-/A-	Securities
60	May		Troxler LB TRV 9 pay off	Loan Sale Equity
61	May		LBFRS 2005- LLF A C	Securities
62	May		Wintergames - Intrawest	Loan Sale Term Loan
63	May		EOP Research Park	Loan Sale Sr. Mezz
64	May		Kellogg Building Sale	Loan Sale Whole Loan
65	May		Stanford Place Sale	Loan Sale Whole Loan
66	May		LBFRS LLF Sales	Securities
67	May		Club Quarters Rakes Sale	Loan Sale Rake
68	May		CW Rakes Sale to CW Capital	Loan Sale Rake
69	May		Rosslyn B-Note - Prima	Loan Sale B Note
70	May		Rosslyn C-Note - Savannah	Loan Sale B Note
71	May		Rosslyn B-Note - Guardian	Loan Sale B Note
72	May		Rosslyn B-Note - AXA	Loan Sale B Note
73	May		Rosslyn B-Note - Prima	Loan Sale B Note
74	May		Prologis Refi - Pac Life	Loan Sale Sr. Mezz
75	May		LBUBS 07-C6 A4, A3, C	Securities
76	May		Glendale City Center Sale to Prudential	Loan Sale Whole Loan
77	May		Ritz Philadelphia Sale to HSBC	Loan Sale Whole Loan
78	May		Tishman DC Sale to Prudential	Loan Sale Sr. Mezz
79	May		Courvoisier Center Sale to Prudential	Loan Sale Sr. Mezz
80	May		IFF Building Sale to CW Capital	Loan Sale Whole Loan
81	May		John Hancock Sale to MSREF	Loan Sale Sr. Mezz
82	May		Hilton (Project Murphy) Guarantee by GE	Loan Sale Whole Loan
83	May		Bay Colony Sale to Eastern	Loan Sale Sr. Mezz
84	May		Project Elevation Sale to Apollo	Loan Sale Jr. Mezz
85	May		Lehman 7 Asset Sale - Memphis	Loan Sale Whole Loan
86	May		301 Howard Sale to CW	Loan Sale Sr. Mezz
87	May		Continental Grand Sale to JER	Loan Sale Sr. Mezz
88	May		Hyatt Regency Houston Sale to Captrust	Loan Sale Sr. Mezz
89	May		125 High Sale to Captrust	Loan Sale Sr. Mezz
90	May		One Fed Sale to Captrust	Loan Sale Sr. Mezz
91	May		Beacon Fund II - 10 UCP Sale to CW	Loan Sale B Note
92	May		McCandless Sale to Shorenstein	Loan Sale Sr. Mezz
93	May		Beacon Fund III - 100 Cal	Loan Sale Sr. Mezz
94	May		Beacon Fund III - 50 Beale	Loan Sale Sr. Mezz
95	May		Beacon Fund III - 200 State	Loan Sale Sr. Mezz
96	May		Beacon Fund III - 1000 Wilshire	Loan Sale Sr. Mezz

	E	F	G	H	I	J	K	L	M	N	O
49	16,900,000						(17)	(17)	0		
50	9,000,000						(9)	(9)	0		
51	22,000,000						(22)	(22)	0		
52	16,542,566	Dividend Capital	Opportunity Fund	Fixed	2007	65%	(6)	0	(6)	VA	(0.15)
53	54,435,999	Prudential	Pension Fund	Fixed	2007	Cash	(55)	0	(55)	NY	(0.50)
54	217,856,200	Prudential	Pension Fund	Fixed	2007	Cash	(222)	(222)	0	NY	(3.08)
55	98,465,587	Prudential	Pension Fund	Fixed	2007	Cash	(99)	0	(99)	CA	(0.90)
56	9,680,000	Tristate	Thrift	#N/A	#N/A	Cash	(10)	(10)	0	NY	
57	20,000,000						(20)	(20)	0		
58	9,150,000						(9)	(9)	0		
59	9,000,000						(9)	(9)	0		
60	9,000,000	Borrower Repayment		Floating			(9)	0	(9)	CA	
61	7,000,000						(7)	(7)	0		
62	7,000,000	Caspian Partners	Hedge Fund	Floating	2006		(7)	0	0	Canada	
63	22,771,100	Granite Properties	Real Estate Fund	Floating	2007	Cash	(26)	(26)	0	TX	(4.94)
64	24,156,444	PCCP	Real Estate Fund	Floating	2007	Cash	(16)	(16)	0	CA	(1.00)
65	34,692,263	PCCP	Real Estate Fund	Floating	2007	Cash	(29)	(29)	0	CO	(0.50)
66	15,000,000						(15)	(15)	0		
67	6,172,375	AIB	Foreign Financial	Floating		Cash	(6)	(6)	0	NY	
68	73,561,431	CW Capital	Real Estate Fund	Floating	2007	76%	(18)	(73)	0	Var	
69	18,644,148	Prima	Pension Fund	Fixed	2007	Cash	(19)	0	(19)	VA	
70	129,293,500	Savannah Partners	Real Estate Fund	Fixed	2007	67%	(39)	0	(39)	VA	(20.00)
71	24,877,041	Guardian	Insurance	Fixed	2007	Cash	(25)	0	(25)	VA	
72	24,858,863	AXA	Insurance	Fixed	2007	Cash	(25)	0	(25)	VA	
73	14,501,004	Prima	Insurance	Fixed	2007	Cash	(15)	0	(15)	VA	
74	280,000,000	Pac Life	Insurance	Floating	2007	Cash	(275)	0	(275)	Var	4.06
75	23,000,000						(23)	(23)	0		
76	115,899,480	Prudential	Pension Fund	Floating	2007	55%	(46)	(103)	0	CA	(6.10)
77	60,434,278	HSBC	Foreign Financial	Floating	1999	Cash	(64)	(64)	0	PA	
78	48,700,675	Prudential	Pension Fund	Fixed	2006	Cash	(49)	(49)	0	DC	
79	48,722,280	Prudential	Pension Fund	Fixed	2007	Cash	(49)	(49)	0	FL	(3.20)
80	14,939,979	CW Capital	Real Estate Fund	Floating	2007	Cash	(15)	(15)	0	NY	(0.50)
81	80,414,120	MSREF	Real Estate Fund	Floating	2007	67%	(27)	(80)	0	IL	(11.42)
82	113,694,728	GE	Finance Company	Floating	2007	Cash	(114)	0		Var	
83	39,000,000	Eastern Development	Real Estate Fund	Fixed	2007	Cash	(39)	0	(39)	MA	
84	101,339,075	Apollo	Real Estate Fund	Floating	2007	50%	(51)	(102)		CA	(3.62)
85	10,000,000			Floating	2006		(10)	0	(10)	TN	
86	32,361,750	CW Capital	Real Estate Fund	Floating	2007	73%	(7)	(26)	0	CA	(4.64)
87	25,082,200	JER	Real Estate Fund	Floating	2006	70%	(8)	(25)	0	CA	(3.73)
88	23,316,000	Captrust	Real Estate Fund	Floating	2006	67%	(8)	(24)	0	TX	(2.30)
89	46,745,023	Captrust	Real Estate Fund	Fixed	2006	70%	(14)	(47)	0	MA	(4.80)
90	25,733,857	Captrust	Real Estate Fund	Fixed	2006	70%	(8)	(26)	0	MA	(1.30)
91	74,456,382	CW Capital	Real Estate Fund	Floating	2006	80%	(13)	(74)	0	CA	
92	40,858,831	Shorenstein	Real Estate Fund	Fixed	2007	40%	(25)	(41)	0	CA	(6.40)
93	42,910,317	GS Mezz Fund	Real Estate Fund	Floating	2007	75%	(11)	0	(11)	CA	
94	48,081,624	GS Mezz Fund	Real Estate Fund	Floating	2007	75%	(12)	0	(12)	CA	
95	30,231,908	GS Mezz Fund	Real Estate Fund	Floating	2007	75%	(8)	0	(8)	CA	
96	30,091,375	GS Mezz Fund	Real Estate Fund	Floating	2007	75%	(8)	0	(8)	CA	

	A	B	C	D
97		May	Beacon Fund III - 116 Huntington	Loan Sale Sr. Mezz
98		May	Sale to LBREP III / Resi REO Sale	Loan Sale Equity
99		May	Project Trois FXD	
100		May	Project Trois FLT	
101		May	Skyline at Macarthur	Worthless Loan
102		May	EB Loan	Worthless Loan
103				TOTAL:

	E	F	G	H	I	J	K	L	M	N	O
97	19,015,662	GS Mezz Fund	Real Estate Fund	Floating	2007	75%	(5)	0	(5)	CA	
98	750,000,000			Floating			(750)	0	(750)		
99											(3.29)
100											(3.29)
101	9,110,666						(9)	(9)	0		(9.13)
102	9,070,000						(9)	(9)	0		(9.07)
103	5,508,975,380	0	0				(4,795)	(3,051)	(1950)		(128)

	A	B	C	D
104			EUROPE	
105			<u>Deal Name</u>	<u>Type of Reduction</u>
106		March	Win 12 Bonds sale	Securities
107		March	Win 12 Bonds sale	Securities
108		March	Win 12 Bonds sale	Securities
109		March	Win 12 Bonds sale	Securities
110		March	Win 12 Bonds sale	Securities
111		March	Win 12 Bonds sale	Securities
112		April	Beta	Loan Sale Sr. Mezz
113		April	Teodora	Loan Sale Sr. Mezz
114		April	Vintners Senior Debt Syndication	Loan Sale Whole Loan
115		April	IZD (Cordea Savills) sale	Loan Sale Whole Loan
116		April	IZD (Cordea Savills) sale	Loan Sale Whole Loan
117		April	Landmark Sale	Loan Sale Whole Loan
118		April	Windermere XIV Bonds Sale	Securities
119				TOTAL:

	E	F	G	H	I	J	K	L	M	N	O
104											
105	Market Value	Buyer	Type of Buyer	FIX/FLT	Vintage	Financing	At Risk				
106	151,616,400	Pioneer Investment management	Insurance				(152)		(158)		(7.30)
107	37,904,100	HSBC	Bank				(38)	(38)	0		
108	15,107,040	UOB	Bank				(15)				
109	7,580,820	Prudential	Insurance				(8)	(8)			
110	7,553,520	Prudential	Insurance				(8)				
111	15,107,040	HSBC	Bank				(15)				
112	301,562,046	Banca Monte dei Paschi	Bank	Floating			(301)	(301)	0		
113	177,083,430	Interbanca	Bank	Floating			(153)	(153)	0		
114	80,000,000	Abbey National Treasury Services	Bank	Floating			(80)	0	(80)		
115	56,557,969	Deutsche Postbank AG	Bank	Floating			(57)	(57)	0		
116	171,982,396	Helaba	Bank	Floating			(172)	(172)	0		
117	116,338,909	Helaba	Bank	Floating			(117)	0	(117)		
118	1,077,046,145	Carlyle	Hedge Fund				(61)	(1077)	0		(13.50)
119	2,215,439,815	0	0	0	0	0	(1175)	(1805)	(355)		(21)

	A	B	C	D
120			ASIA	
121			<u>Deal Name</u>	<u>Type of Reduction</u>
122	April		LJAC 7 & 8	Loan Sale Whole Loan
123	April		LJAC 7 & 8	Loan Sale Whole Loan
124	April		LJAC 7 & 8	Loan Sale Whole Loan
125	April		LJAC 7 & 8	Loan Sale Whole Loan
126	April		LJAC 7 & 8	Loan Sale Whole Loan
127	April		LJAC 7 & 8	Loan Sale Whole Loan
128	April		LJAC 7 & 8	Loan Sale Whole Loan
129	April		LJAC 7 & 8	Loan Sale Whole Loan
130	May		LJAC7&8 Retained Notes Sold	Loan Sale Whole Loan
131	May		LJAC7&8 Retained Notes Sold	Loan Sale B Note
132	May		DA Office Term loan sell down	Loan Sale Whole Loan
133	May		Japan NPL	Loan Sale Whole Loan
134	May		LJAC 8 retained notes sold	Loan Sale Whole Loan
135	May		LJAC 7 & 8 Retained	Loan Sale Whole Loan
136	May		WMT I TK investment	Loan Sale Whole Loan
137	May		LJAC7&8 Retained Notes	Loan Sale B Note
138	May		Clearth Asset/Nishi Shinjuku	Loan Sale Whole Loan
139	May		Clearth Asset/Nishi Shinjuku	Loan Sale Whole Loan
140	May		LJAC7 Retained Notes	Loan Sale B Note
141	May		NPL Loan Single Borrower Pools Sale	Loan Sale Whole Loan
142	May		NPL Loan Single Borrower Pools Sale	Loan Sale Whole Loan
143	May		DTC9	Loan Sale Whole Loan
144	May		DTC9	Loan Sale Whole Loan
145	May		DTC9	Loan Sale Whole Loan
146	May		Japan NPL Resolutions	Loan Sale Whole Loan
147	May		LJAC 6 Retained	Loan Sale Whole Loan
148				TOTAL:

	E	F	G	H	I	J	K	L	M	N	O
120											
121	<u>Market Value</u>	<u>Buyer</u>	<u>Type of Buyer</u>	<u>FIX/FLT</u>	<u>Vintage</u>	<u>Financing</u>	<u>At Risk</u>				
122	29,121,796	Nochu Trust Bank	Trust Bank	Floating			(25)	(25)	0		
123	29,121,796	Fukuoka Bank	Regional Bank	Floating			(25)	(25)	0		
124	29,121,796	Nissay	Corporate	Floating			(25)	(25)	0		
125	29,121,796	Normura Trust Bank	Trust Bank	Floating			(25)	(25)			
126	29,121,796	Toppan Print	Insurance	Floating			(25)	(25)			
127	29,121,796	Nakajima Holding	Other	Floating			(25)	(25)			
128	29,121,796	Tokyo Lease	Other	Floating			(25)	(25)			
129	29,121,796	NTT Finance	Finance Company	Floating			(25)	(25)			
130	1,962,000	Paramaunt Bed	Corporate	Floating			(15)	(15)	0		
131	21,261,910	Gibraltar	Insurance	Floating			(20)	(20)	0		
132	10,000,000	NTT Finance	Finance Company	Floating			(10)	0	0		
133	28,000,000	Various Borrowers	Other	Floating			(28)	(28)	0		
134	10,000,000	Saikyo	Regional Bank	Floating			(10)	(10)	0		
135	29,623,000	Mass Mutual	Insurance	Floating			(30)	(30)	0		
136	7,500,000	Azusa Investment	Real Estate Fund	Floating			(8)	(8)	0		
137	9,360,000	GE Sankyo Credit	Finance Company	Floating			(8)	(8)	0		
138	97,000,000	Aozora Bank	Bank	Floating			(97)	(97)	0		
139	48,000,000	Aozora Bank	Bank	Floating			(48)	(48)	0		
140	11,400,000	MTBJ for Zenkokuoroshi	Pension Fund	Floating			(11)	(11)	0		
141	74,062,827	Sinsei Bank	Bank	Floating			(47)	(47)	0		
142	18,741,271	Deutsche Securities	Money Manager	Floating			(47)	(47)	0		
143	18,975,332	Gibraltar	Insurance	Floating			(27)	(27)	0		
144	18,975,332	Prudential	Insurance	Floating			(27)	(27)	0		
145	41,982,922	Daito	Corporate	Floating			(27)	(27)	0		
146	28,500,000	Various Borrowers	Other	Floating			(29)	(29)	0		
147	10,000,000	JTSB for Kenchiku Pension	Pension Fund	Floating			(11)	(11)	0		
148	718,318,965	(697)	(1,384)	(1,384)	(1,384)	(1,384)	(697)	(687)	0		

	A	B	C	D	E
1					
2		Selldown Summary for Q2' 08 ~ Repayments			
3					
4					<u>Market Value</u>
5			GLOBAL:	Repayments	1,928,458,419
6					
7			AMERICAS		
8					
9		<u>Closing Month</u>	<u>Deal Name</u>	<u>Type of Reduction</u>	<u>Market Value</u>
10		March	Archstone Term A Loan	Repayment Term Loan	67,000,000
11		March	Beacon III - 237 Park Repayments	Repayment	50,000,000
12		March	Archstone Revolver	Repayment Term Loan	40,000,000
13		March	Lex Corp Center	Repayment Whole Loan	16,000,000
14		March	150 Newport Center	Repayment Whole Loan	14,754,541
15		March	Concordia sr loan pay down	Repayment Whole Loan	29,000,000
16		March	Meridien Sardinia pay down	Repayment Whole Loan	11,000,000
17		May	Archstone Development Loan paydown	Repayment Term Loan	7,000,000
18		May	PCCP Mauna Lani Site B payoff	Repayment Term Loan	7,000,000
19		May	Turnberry (Soffer loan) Partial Payoff	Repayment Whole Loan	29,000,000
20		May	The Hub Apartments Loan Payoff	Repayment Whole Loan	10,140,000
21		May	Teachers Loans	Repayment Whole Loan	36,439,251
22		May	Soffer Loan (Turnberry) Pay off	Repayment Whole Loan	18,400,000
23		May	Archstone - FedEx Loan Proceeds	Repayment Term Loan	8,800,000
24		May	Sunset Gower Pay Down	Repayment Whole Loan	21,296,700
25		May	Toy Building Predevelop Sale	Repayment Whole Loan	269,961,390
26		May	PCCP LB Arrowhead Marsh	Preferred Return	0
27		May	421 E. 13th Street	Repayment	7,000,000
28				TOTAL:	642,791,882
29			EUROPE		
30			<u>Deal Name</u>	<u>Type of Reduction</u>	<u>Market Value</u>
31		March	Project Green	Repayment Whole Loan	5,500,000
32		March	Hounslow	Repayment Whole Loan	7,800,000
33		March	Project Gospel	Repayment Whole Loan	24,000,000
34		April	Cameron	Repayment Whole Loan	242,100,830
35		May	Kwik Save repayments	Repayment Whole Loan	14,000,000
36		April	Gospel Repayments Held By Trustee	Repayment Whole Loan	164,491,067
37		May	Project Green Hofenpost & Bremen Payoffs	Repayment Whole Loan	107,645,072
38		May	Goodwater Prepayment	Repayment Whole Loan	9,993,568
39		May	GAGFAH pay down	Repayment Mezz	50,000,000
40				TOTAL:	625,530,537

	F	G	H	I	J	K	L	M	N	O
1										
2										
3										
4	<u>Buyer</u>	<u>Type of Buyer</u>	<u>FIX/FLT</u>	<u>Vintage</u>	<u>Financing</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>		<u>Realized</u>
5						(1925)	(1377)	(334)		<u>Loss</u>
6										
7										
8										
9	<u>Buyer</u>	<u>Type of Buyer</u>	<u>FIX/FLT</u>	<u>Vintage</u>	<u>Financing</u>	<u>At Risk</u>	<u>Comm Mortg</u>	<u>REHFS</u>	<u>State</u>	
10			Floating	2007		(67)	0	0	Var	
11			Floating	2007		(50)	0	(50)	NY	
12			Floating	2007		(40)	0	0	Var	
13	GE	Finance Company	Floating	2006		(16)	(16)	0	MA	
14	GE	Finance Company	Floating	2005		(15)	(15)	0	MA	
15			Floating			(29)	(29)	0	TX	
16			REO			(11)	(11)	0	Var	
17			Floating	2007		(7)	(7)	0	Var	
18			Equity			(7)	(7)	0	HI	
19			Floating	2007		(29)	0	0	NV	1.76
20			Fixed			(10)	(10)	0	Var	
21			Fixed	2007		(36)	(36)	0	Var	
22			Floating			(18)	0	0	NV	
23			Floating	2007		(9)	0	0	Var	
24			Floating	2007		(23)	(23)		CA	
25	Helaba & Dek	Foreign Financial	Floating	2007	Cash	(270)	0	(270)	NY	
26						0	0	0		1.00
27						(7)	(7)	0		2.00
28	0	0	0	22,074	0	(644)	(161)	(320)		4.76
29										
30	<u>Buyer</u>	<u>Type of Buyer</u>	<u>FIX/FLT</u>	<u>Vintage</u>	<u>Financing</u>	<u>At Risk</u>				
31			Floating			(6)	(6)	0		
32			Floating			(8)	(8)	0		
33			Floating			(24)	(24)	0		5.40
34			Floating			(248)	(248)			
35			Floating			(14)	0	(14)		
36			Floating			(157)	(157)	0		
37			Floating			(105)	(105)	0		
38			Floating			(11)	(11)	0		
39			Floating			(50)	0	0		
40	0	0	0	0	0	(622)	(558)	(14)		5.40

	A	B	C	D	E
41			ASIA		
42			Deal Name	Type of Reduction	Market Value
43		March	Daikoku Paydown	Repayment	220,000,000
44		March	PSR Golf 2 & 8	Repayment	30,000,000
45		April	Crescent Heights	Repayment	37,500,000
46		May	Tin Plaza Repayments	Repayment	56,900,000
47		May	Crescent Heights repayment	Repayment	20,000,000
48		May	PSR Golf 2 & 8	Repayment	152,000,000
49		May	Raimon Land maturity	Repayment	11,500,000
50		May	Ginza Goraku Gallery	Repayment	6,668,450
51		May	Ginza Column	Repayment	4,757,550
52		May	Rinken Nissan - Kasuyagun Prepayment	Repayment	8,910,000
53		May	Rinken Nissan (2 loans)	Repayment	22,000,000
54		May	Roadside Retail - Maebashi	Repayment	10,800,000
55		May	Tower Hotel	Repayment	79,100,000
56				TOTAL:	660,136,000
57					
58					

	F	G	H	I	J	K	L	M	N	O
41										
42	Buyer	Type of Buyer	FIX/FLT	Vintage	Financing	At Risk				
43						(220)	(220)	0		
44						(30)	(30)	0		
45						(38)	(38)	0		
46						(56)	(56)	0		
47						(20)	(20)	0		
48						(152)	(152)	0		
49						(11)	(11)	0		
50						(7)	(7)	0		
51						(5)	(5)	0		
52						(9)	(9)	0		
53						(22)	(22)	0		
54						(11)	(11)	0		
55						(78)	(78)	0		3.70
56	(659)	(1,318)	(1,318)	(1,318)	(1,314)	(659)	(659)	0		3.70
57			Fixed							
58			Floating							

	A	B	C	D	E	F	G	H
1								
2	Global Real Estate							
3	2008 Q2 Realized Gains/Losses							
4								
5	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08	Mar	Apr	May
6	LB Troxler Residential Ventures 15 (Petrini Bakersfield)				0.0			(20.9)
7	LB Troxler Res Ventures 35		(3.0)	(9.6)	(12.6)			(0.4)
8	LB Troxler Residential Ventures 9 (Integral Otay Mesa)				0.0			2.6
9	LB Troxler Residential Ventures 34 LLC				0.0			(6.0)
10	LB Troxler Residential Ventures 18 (Little Tokyo)				0.0			(3.0)
11	LB Troxler Residential Ventures 32 LLC				0.0			(2.5)
12	LB Troxler Residential Ventures 23 (Harvard Casa Grande)				0.0			(3.0)
13	LB Troxler Residential Ventures 29 (Hassayampa Ranch)				0.0			(2.0)
14	Boulder Springs Mezzanine				0.0			(28.6)
15	Spring Mtn Ranch (Calif Land Troxler)				0.0			(57.0)
16	Mammoth Crossing				0.0	(8.8)		
17	Suncal PTG LB Delta Master IV Member LLC		(7.4)		(7.4)		(7.2)	
18	Suncal PTG LB Indio Land LLC		(0.3)		(0.3)		(3.9)	(1.0)
19	Suncal Marblehead/Heartland		(10.5)		(10.5)			(1.5)
20	Suncal Revolver				0.0		(3.7)	(13.4)
21	SCC Communities I				0.0			(25.4)
22	Suncal Pacific Point 2004 Mezz				0.0			(2.0)
23	Suncal Oak Valley		(21.8)		(21.8)			(14.4)
24	Delta Cove Senior				0.0			(67.5)
25	LB/L Duc III Master LLC				0.0			(16.6)
26	Suncal Ritter Ranch		(39.0)		(39.0)			(21.7)
27	Fit Rate Mezz - San Fran Office Portfolio (Elevation)		(6.0)		(6.0)			(3.62)
28	PCCP LB San Clemente LLC			(8.0)	(8.0)			(8.2)
29	LB Maple Stephenson LLC				0.0			(15.0)
30	PAMI Alpha Drive				0.0			(4.0)
31	LB South Park IV LLC				0.0			(1.5)
32	Project Trois FLT							(3.29)
33	PCCP LB Beckman Ranch LLC				0.0			(1.2)
34	PCCP LB Desert Apartments LLC				0.0			(1.3)
35	Crossings at Otay Ranch				0.0			(11.3)
36	LB 816 Congress LLC				0.0			(10.0)
37	Austin EOP - Thomas Properties				0.0			(4.94)
38	LB Spring Creek Investors LLC				0.0			(4.0)
39	LB Lecraw Portfolio LLC				0.0			(4.0)
40	LB Otay Mesa LLC				0.0			(3.5)
41	LB Imperial Worthington - CRV				0.0			(3.2)
42	LB 3033 Wilshire LLC				0.0			(3.0)
43	LB Rocklin LLC				0.0			(2.8)
44	LB OR Hillsboro LLC				0.0			(2.3)
45	LB Southwest Ranches LLC				0.0			(2.2)
46	Houston Apartments				0.0			(2.0)
47	LB Bell Road (Nashville) Portfolio LLC				0.0			(2.0)
48	LB Villa Venetia LLC				0.0			(2.0)
49	Milpitas				0.0			(2.0)
50	LB Ocean Ranch LLC				0.0			(2.0)

	I	J	K	L	M	N	O	P	Q
1									
2									
3									
4									
5	Realized Amount	Mark Downs 2008	Consolidated	GAAP Asset Category Q1		GAAP Asset Category Q2	FAS157	Realized?	Region
6	(20.9)	(20.9)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
7	(0.4)	(13.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
8	2.6	2.6	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
9	(6.0)	(6.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
10	(3.0)	(3.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
11	(2.5)	(2.5)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
12	(3.0)	(3.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
13	(2.0)	(2.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
14	(28.6)	(28.6)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
15	(57.0)	(57.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
16	(8.8)	(8.8)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
17	(7.2)	(14.6)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
18	(4.9)	(5.2)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
19	(1.5)	(12.0)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
20	(17.1)	(17.1)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
21	(25.4)	(25.4)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
22	(2.0)	(2.0)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
23	(14.4)	(36.2)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
24	(67.5)	(67.5)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
25	(16.6)	(16.6)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
26	(21.7)	(60.7)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
27	(3.6)	(9.6)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
28	(8.2)	(16.2)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
29	(15.0)	(15.0)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
30	(4.0)	(4.0)	Y	Mortgages & Mortgage Backed		RE Held for Sale	C	Unrealized	Americas
31	(1.5)	(1.5)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
32	(3.3)				on the list	RE Held for Sale	C	Realized	Americas
33	(1.19)	(1.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
34	(1.26)	(1.3)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
35	(11.3)	(11.3)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
36	(10.0)	(10.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
37	(4.9)	(4.9)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
38	(4.0)	(4.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
39	(4.0)	(4.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
40	(3.50)	(3.5)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
41	(3.2)	(3.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
42	(3.0)	(3.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
43	(2.8)	(2.8)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
44	(2.3)	(2.3)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
45	(2.2)	(2.2)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
46	(2.0)	(2.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
47	(2.0)	(2.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
48	(2.0)	(2.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
49	(2.0)	(2.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
50	(2.0)	(2.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas

	R	S
1		
2		
3		
4		
5	Type	Lien
6	PTG	Equity
7	PTG	Equity
8	PTG	First
9	PTG	Equity
10	PTG	Equity
11	PTG	Equity
12	PTG	Equity
13	PTG	Equity
14	PTG	Mezz
15	PTG	Mezz
16	PTG	Mezz
17	PTG	SUNCAL
18	PTG	SUNCAL
19	PTG	SUNCAL
20	COM	SUNCAL
21	COM	SUNCAL
22	PTG	SUNCAL
23	COM	SUNCAL
24	PTG	SUNCAL
25	PTG	SUNCAL
26	COM	SUNCAL
27	COM	B-NOTES / MEZZ FLT
28	PTG	Equity
29	PTG	Equity
30	PTG	Equity
31	PTG	Equity
32	COM	B-NOTES / MEZZ FLT
33	PTG	Equity
34	PTG	Equity
35	PTG	Mezz
36	PTG	Equity
37	COM	B-NOTES / MEZZ FLT
38	PTG	Equity
39	PTG	Equity
40	PTG	Equity
41	PTG	Equity
42	PTG	Equity
43	PTG	Equity
44	PTG	Equity
45	PTG	Equity
46	PTG	Mezz
47	PTG	Equity
48	PTG	Equity
49	PTG	First
50	PTG	Equity

	A	B	C	D	E	F	G	H
51	LB Eagle Ranch LLC				0.0			(1.9)
52	LB Palmdale Commerce Avenue LLC				0.0			(1.8)
53	LB Milpitas LLC				0.0			(1.6)
54	LB Arbors at Winters Chapel LLC				0.0			(1.5)
55	LB Snoqualmie LLC				0.0			(1.5)
56	LB Palmdale II LLC				0.0			(1.1)
57	LB Vista LLC				0.0			(1.1)
58	LB Ridge Crossing LLC				0.0			(1.0)
59	LB Archstone Woodlands LLC				0.0			(1.0)
60	LB Hillcrest LLC				0.0			(1.0)
61	LB Palm Desert LLC				0.0			(1.0)
62	LB Vacaville LLC				0.0			(1.0)
63	LB Elk Grove LLC				0.0			(1.0)
64	LB Paloma Bridge Loan				0.0			(1.0)
65	Scottsdale Technology Center				0.0			(1.0)
66	LB/L Capital Partner II LLC (Edenbridge)				0.0			(1.0)
67	LB Las Vegas LLC				0.0			(0.5)
68	Whitworth Estates				0.0			(20.0)
69	Indiatown Whole Loan							(30.0)
70	240 Park Ave South Senior Mezz				0.0			7.7
71	PCCP LB Fort Worth LLC				0.0			(0.5)
72	301 HOWARD JR MEZZ				0.0	(2.3)		(2.38)
73	Glendale City Mezz				0.0			(0.69)
74	Project Murphy (Hilton) Mezz		(11.0)	(38.6)	(49.6)	(7.4)		
75	HYATT HOUSTON MEZZ				0.0			(2.30)
76	Flt Rate Mezz - Gator				0.0			(3.2)
77	Flt Rate Mezz - WYNDHAM				0.0			(13.8)
78	Flt Rate Mezz - MONTAUK YACHT CLUB				0.0			(1.7)
79	Flt Rate Mezz - Almaden				0.0			(5.7)
80	CONTINENTAL GRAND PLAZA II				0.0	(1.9)		(1.81)
81	JOHN HANCOCK CENTER MEZZ B				0.0	(3.1)		(8.30)
82	PROJECT DEUCE CROSSED MEZZ A				0.0	(1.4)		(6.64)
83								
84	Project Trois FXD							(3.29)
85	Project Trois - Greenboro				0.0			(0.15)
86	Project Trois - 100 Wall Mezz				0.0			(0.50)
87	Project Trois - One Sansome				0.0			(0.90)
88	237 Park Ave B-Note				0.0			(3.08)
89	McCandless Towers Mezz							(6.40)
90	Pineapple Grove B Note				0.0			(3.4)
91	Aimco Properties L.P., Revolver						(0.3)	
92	Brookdale Revolver			(1.8)	(1.8)		(2.1)	
93	Wintergames Intrawest Term Loan			(1.3)	(1.3)		(5.4)	
94	Wintergames Intrawest Revolver				0.0		(1.8)	
95	Intrawest Revolver				0.0		(0.2)	
96	Intrawest Term Loan				0.0		(0.3)	
97	Maguire Properties Revolver						(0.1)	
98	Storagemart Partners Term Loan			(1.1)	(1.1)		(4.3)	
99	Tuxedo Revolver				0.0		(0.8)	
100	Tuxedo Term Loan				0.0		(1.4)	
101	Storage Deluxe Positions			(1.0)	(1.0)		(2.5)	

	I	J	K	L	M	N	O	P	Q
51	(1.9)	(1.9)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
52	(1.8)	(1.8)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
53	(1.6)	(1.6)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
54	(1.5)	(1.5)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
55	(1.5)	(1.5)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
56	(1.1)	(1.1)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
57	(1.1)	(1.1)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
58	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
59	(1.0)	(1.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
60	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
61	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
62	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
63	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
64	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
65	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
66	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
67	(0.5)	(0.5)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
68	(20.0)	(20.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
69	(30.0)	(30.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
70	7.7	7.7	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
71	(0.47)	(0.5)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	3	Unrealized	Americas
72	(4.6)	(4.6)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
73	(0.7)	(0.7)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
74	(7.4)	(57.0)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
75	(2.3)	(2.3)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
76	-3.15	(3.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
77	-13.75	(13.8)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
78	-1.674	(1.7)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
79	-5.7	(5.7)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
80	(3.7)	(3.7)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
81	(11.4)	(11.4)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
82	(8.0)	(8.0)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
83	(42.7)								
84	(3.3)				on the list	RE Held for Sale	C	Realized	Americas
85	(0.2)	(0.2)	Y	RE Held for Sale	on the list	RE Held for Sale	C	Realized	Americas
86	(0.5)	(0.5)	Y	RE Held for Sale	on the list	RE Held for Sale	C	Realized	Americas
87	(0.9)	(0.9)	Y	RE Held for Sale	on the list	RE Held for Sale	C	Realized	Americas
88	(3.1)	(3.1)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
89	(6.4)	(6.4)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
90	(3.39)	(3.4)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
91	-0.3	(0.3)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
92	-2.1	(3.9)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
93	-5.399	(6.7)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
94	-1.8	(1.8)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
95	-0.198	(0.2)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
96	-0.261	(0.3)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
97	-0.113	(0.1)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
98	-4.301	(5.4)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
99	-0.75	(0.8)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
100	-1.44	(1.4)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
101	-2.516	(3.5)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas

	R	S
51	PTG	Equity
52	PTG	Equity
53	PTG	Equity
54	PTG	Equity
55	PTG	Equity
56	PTG	Equity
57	PTG	Equity
58	PTG	Equity
59	PTG	Equity
60	PTG	Equity
61	PTG	Equity
62	PTG	Equity
63	PTG	Equity
64	PTG	First
65	PTG	Mezz
66	PTG	Equity
67	PTG	Equity
68	PTG	First
69	PTG	First
70	PTG	Mezz
71	PTG	Equity
72	COM	B-NOTES / MEZZ FLT
73	COM	B-NOTES / MEZZ FLT
74	COM	B-NOTES / MEZZ FLT
75	COM	B-NOTES / MEZZ FLT
76	COM	B-NOTES / MEZZ FLT
77	COM	B-NOTES / MEZZ FLT
78	COM	LARGE LOAN FLT
79	COM	B-NOTES / MEZZ FLT
80	COM	B-NOTES / MEZZ FLT
81	COM	B-NOTES / MEZZ FLT
82	COM	B-NOTES / MEZZ FLT
83		
84	COM	B-NOTES / MEZZ FXD
85	COM	B-NOTES / MEZZ FXD
86	COM	B-NOTES / MEZZ FXD
87	COM	B-NOTES / MEZZ FXD
88	COM	B-NOTES / MEZZ FXD
89	COM	B-NOTES / MEZZ FXD
90	COM	B-NOTES / MEZZ FXD
91	COM	REIT LOC
92	COM	REIT LOC
93	COM	REIT LOC
94	COM	REIT LOC
95	COM	REIT LOC
96	COM	REIT LOC
97	COM	REIT LOC
98	COM	REIT LOC
99	COM	REIT LOC
100	COM	REIT LOC
101	COM	REIT LOC

	A	B	C	D	E	F	G	H
102	One Fed Mezz							(1.30)
103	Interstate Revolver				0.0		(0.2)	
104	Courvoisier Mezz							(3.20)
105	125 High Mezz							(4.80)
106	Rossllyn B-Note				0.0			(20.00)
107								
108	Kellog Building				0.0			(1.00)
109	Interstate Term Loan				0.0		(0.3)	
110	Moonlight Basin Term Loan				0.0		(3.3)	
111	Related Companies				0.0		(2.3)	
112	Stanford Place				0.0			(0.50)
113	Garrison Square Mezz A				0.0			(2.2)
114	Garrison Square Mezz B				0.0			(0.5)
115	Garrison Square Senior				0.0			2.70
116	Glendale City Senior				0.0			(5.40)
117	IFF Building (all)				0.0			(0.50)
118	BOND BUILDING A1 NOTE				0.0			(2.1)
119	Fairmont Turnberry - Soffer				0.0			1.76
120	Prologis				0.0			4.06
121	CRESCENT HOTELS - VENTANA MEZZ 2				0.0	(0.4)		
122	CRESCENT HOTELS - BEAVER CREEK 1				0.0			(1.2)
123	CRESCENT HOTELS - BEAVER CREEK 2				0.0	(1.0)		0.4
124	CH - RENAISSANCE MEZZ 1				0.0			(1.4)
125	CH - RENAISSANCE MEZZ 2				0.0			(0.7)
126	Crow Portfolio (all pieces)				0.0	(2.6)		
127	JOHN HANCOCK CENTER MEZZ C				0.0	(2.6)		1.2
128	LIBERTY SQUARE MEZZ				0.0	(0.8)		
129	LBUBS C1 - 08				0.0		(10.0)	
130	300 SOUTH WACKER MEZZ				0.0	(0.3)		
131	Dolphin Bay Apartments				0.0			(1.9)
132	Eastside Village Center				0.0			(0.9)
133	Stone Ridge				0.0			(0.9)
134	The Hub Apts				0.0			(0.4)
135								
136	LBRFC 07-LLFA A2				0.0			(3.50)
137								
138	PCCP LB Arrowhead Marsh				0.0			1.00
139	EB Loan					0		(9.07)
140	Skyline at Macarthur		(14.0)			(14.00)		(9.13)
141	Wakarusa Crossroads				0.0			(1.2)
142	Avalon @ 7 Hills B Note				0.0			(2.1)
143	Otay Ranch B Note				0.0			(4.8)
144	816 Congress (Mezz & SR)				0.0			(6.6)
145	1150 18th Street				0.0			(2.6)
146	421 E. 13th Street				0.0			2.00
147	NCV apartments			0		0	-7.2	
148								
149	PLF LB Syndication Partner LLC		(5.0)		(5.0)			(40.0)
150	EOP Austin Bridge Equity		(7.0)		(7.0)			(10.0)
151	Rossllyn Bridge Equity		(5.0)		(5.0)			(10.0)

	I	J	K	L	M	N	O	P	Q
102	(1.3)	(1.3)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
103	-0.198	(0.2)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
104	(3.2)	(3.2)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
105	(4.8)	(4.8)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
106	(20.0)	(20.0)	Y	RE held for Sale	on the list	RE held for Sale	C	Realized	Americas
107	(43.6)								
108	(1.0)	(1.0)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
109	-0.261	(0.3)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
110	-3.307	(3.3)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
111	-2.28	(2.3)	N	Corporate Debt		Corporate Debt	2	Unrealized	Americas
112	(0.5)	(0.5)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
113	-2.15	(2.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
114	-0.534	(0.5)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
115	2.7	2.7	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
116	(5.4)	(5.4)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
117	(0.5)	(0.5)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
118	(2.10)	(2.1)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
119	1.8	1.8	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
120	4.1	4.1	Y	RE held for Sale	on the list	RE held for Sale	C	Realized	Americas
121	-0.377865888	(0.4)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
122	-1.2	(1.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
123	-0.600091416	(0.6)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
124	(1.36)	(1.4)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
125	(0.67)	(0.7)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
126	(2.6)	(2.6)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
127	-1.40249974	(1.4)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
128	-0.840295046	(0.8)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
129	(10.0)	(10.0)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	3	Realized	Americas
130	-0.344826314	(0.3)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
131	(1.86)	(1.9)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
132	(0.93)	(0.9)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
133	(0.87)	(0.9)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
134	(0.37)	(0.4)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
135	(11.45)								
136	(3.5)	(3.5)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Americas
137									
138	1.0	1.0	Y	RE Held for Sale	On the list	RE Held for Sale	C	Realized	Americas
139	(9.1)	-9.07	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	3	Realized	Americas
140	(9.1)	-23.129	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	3	Realized	Americas
141	-1.18	(1.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
142	(2.10)	(2.1)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
143	(4.80)	(4.8)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
144	-6.6	(6.6)	Y	RE held for Sale		RE held for Sale	C	Unrealized	Americas
145	-2.6	(2.6)	Y	RE held for Sale		RE held for Sale	C	Unrealized	Americas
146	2.0	2.0	N	Mortgages & Mortgage Backed	On the list	Mortgages & Mortgage Backed	3	Realized	Americas
147	(7.2)	-7.2	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	3	Realized	Americas
148	(22.4)								
149	(40.0)	(45.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas
150	(10.0)	(17.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Americas
151	(10.0)	(15.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Americas

	R	S
102	COM	B-NOTES / MEZZ FXD
103	COM	REIT LOC
104	COM	B-NOTES / MEZZ FXD
105	COM	B-NOTES / MEZZ FXD
106	COM	B-NOTES / MEZZ FXD
107		
108	COM	LARGE LOAN FLT
109	COM	REIT LOC
110	COM	REIT LOC
111	COM	REIT LOC
112	COM	LARGE LOAN FLT
113	COM	B-NOTES / MEZZ FLT
114	COM	B-NOTES / MEZZ FLT
115	COM	LARGE LOAN FLT
116	COM	LARGE LOAN FLT
117	COM	LARGE LOAN FLT
118	COM	LARGE LOAN FLT
119	COM	LARGE LOAN FLT
120	COM	LARGE LOAN FLT
121	COM	B-NOTES / MEZZ FLT
122	COM	B-NOTES / MEZZ FLT
123	COM	B-NOTES / MEZZ FLT
124	COM	B-NOTES / MEZZ FLT
125	COM	B-NOTES / MEZZ FLT
126	COM	LARGE LOAN FLT
127	COM	B-NOTES / MEZZ FLT
128	COM	B-NOTES / MEZZ FLT
129	COM	LARGE LOAN FXD
130	COM	B-NOTES / MEZZ FXD
131	COM	LARGE LOAN FXD
132	COM	LARGE LOAN FXD
133	COM	LARGE LOAN FXD
134	COM	LARGE LOAN FXD
135		
136	COM	SECURITIES
137		
138	PTG	Equity
139	PTG	First
140	PTG	Mezz
141	COM	LARGE LOAN FXD
142	COM	B-NOTES / MEZZ FLT
143	COM	B-NOTES / MEZZ FLT
144	COM	LARGE LOAN FLT
145	COM	LARGE LOAN FLT
146	PTG	Mezz
147	PTG	Mezz
148		
149	PTG	BRIDGE EQUITY
150	PTG	BRIDGE EQUITY
151	PTG	BRIDGE EQUITY

	A	B	C	D	E	F	G	H
152	Archstone LB Syndication		0.0		0.0	(200.0)		(89.0)
153	WINDERMERE XII - bonds -- POST ACCOUNTING ADJUSTMENT		0.0	0.0	0.0		(7.3)	
154	WINDERMERE XIV - bonds		(32.0)	(12.0)	(44.0)			(13.50)
155	City Lofts			(5.0)	(5.0)	(3.0)	(11.1)	(20.0)
156	Vintners			(1.0)	(1.0)			(10.0)
157	B-Notes			(21.0)	(21.0)			(13.0)
158	Gospel		(43.1)	(27.0)	(70.1)			5.40
159	Green		(12.0)	(10.0)	(22.0)			24.3
160	Mission Capital					(3.0)		(4.0)
161	Billy Wilder					(1.0)		
162	Queens Bridge					(2.8)		
163	AMG B5					(0.2)		
164	I3 Note					(1.0)		
165	Landmark					(1.9)		
166	Mitco					(0.6)		
167	Mitco 3 Senior					(0.5)		
168	Hugo					(0.2)		
169	Centrum Komaniat					(14.7)		
170	HKU HRPI (mark-up)				0.0	2.3		
171	Japan PL- Kyoto Karasuma markdown				0.0		(6.0)	
172	Japan PL- Project Cowboy markdown				0.0		(5.0)	(8.7)
173								
174	Korea PL - Tower Hotel PL							3.70
175	DTC9 MTM							(2.9)
176	Mark up of Kajima				0.0		21.0	
177	Small NRC MTM							(7.4)
178	DA REIT							8.5
179	LJAC 7&8				0.0	(5.5)		1.5
180	Totals	#REF!	#REF!	#REF!	#REF!	(264.8)	(65.6)	(770.2)
181								
182	Total Realized Gain/Losses on Asset Sales							

	I	J	K	L	M	N	O	P	Q
152	(289.0)	(289.0)	N	Corporate Equity		Corporate Equity	3	Unrealized	Americas
153	(7.3)	(7.3)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Europe
154	(13.5)	(57.5)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Europe
155	(34.1)	(39.1)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
156	(10.0)	(11.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Europe
157	(13.0)	(34.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
158	5.4	(64.7)	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Europe
159	24.3	2.3	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
160	(7.0)	(7.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
161	(1.0)	(1.0)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Europe
162	(2.8)	(2.8)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Europe
163	(0.2)	(0.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
164	(1.0)	(1.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
165	(1.9)	(1.9)	Y	RE Held for Sale		RE Held for Sale	C	Unrealized	Europe
166	(0.6)	(0.6)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
167	(0.5)	(0.5)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
168	(0.2)	(0.2)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
169	(14.7)	(14.7)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Europe
170	2.3	2.3	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
171	(6.0)	(6.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
172	(13.7)	(13.7)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
173	(15.4)								
174	3.7	3.7	N	Mortgages & Mortgage Backed	on the list	Mortgages & Mortgage Backed	2	Realized	Asia
175	(2.9)	(2.9)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
176	21.0	21.0	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
177	(7.4)	(7.4)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
178	8.5	8.5	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
179	(4.0)	(4.0)	N	Mortgages & Mortgage Backed		Mortgages & Mortgage Backed	2	Unrealized	Asia
180	(1236.1)	#REF!							
181									
182	(135.3)								

	R	S
152	PTG	BRIDGE EQUITY
153		
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