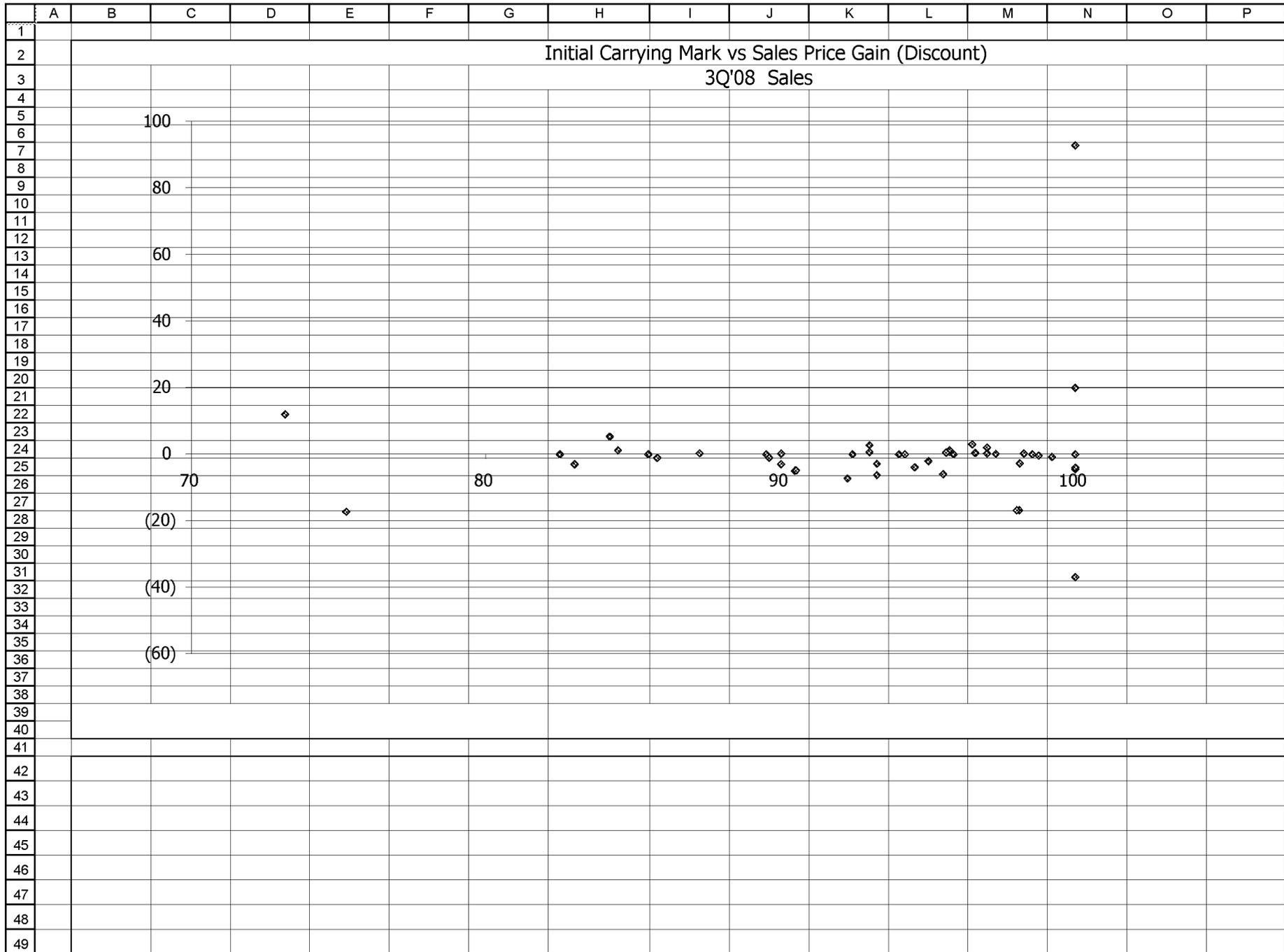


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	A	B	C	D	E	F	G
1	Quarter	Bucket	Sold/ Funded	Deal Name	Buyer	Legal Balance	Market Value
2							
3	Q2	B-Notes FLT	Sold	Project Deuce 10 UCP	CW Capital	80,580,500	73,191,268
4	Q2	B-Notes FLT	Sold	Stanford Place	PCCP	32,819,664	29,662,412
5	Q2	B-Notes FLT	Sold	Kellogg Building	PCCP	18,976,834	17,141,774
6	Q2	B-Notes FLT	Sold	IFF BUILDING A2 NOTE	CW Capital	15,090,126	14,620,823
7		<b>B-Notes FLT Total</b>				<b>147,467,124</b>	<b>134,616,278</b>
8	Q2	IO	Sold	US CMBS Securities: BSCMS03-T12 X1	UBS Prop	870,169,833	7,538,777
9	Q2	IO	Sold	US CMBS Securities:BSCMS 2003-T10 X1	Dwight Asset Mgmt	353,909,217	7,723,689
10	Q2	IO	Sold	US CMBS Securities: MSDWC02-IQ2 X1	UBS Prop	299,817,405	8,409,111
11	Q2	IO	Sold	US CMBS Securities:BSCMS 2000-WF1 X	Dwight Asset Mgmt	218,921,964	1,480,974
12		<b>IO Total</b>				<b>1,742,818,419</b>	<b>25,152,551</b>
13	Q2	LLG FLT	Sold	PROLOGIS	PacLife	278,469,723	274,408,083
14	Q2	LLG FLT	Sold	PROJECT MURPHY SR - LBCB	GE	126,000,000	116,470,708
15	Q2	LLG FLT	Sold	Garrison Square A Note	DG Hyp	55,000,000	52,081,843
16	Q2	LLG FLT	Sold	Crow Portfolio A Note	PPM Finance	53,498,937	50,536,380
17	Q2	LLG FLT	Sold	Intrawest		28,795,510	27,500,000
18	Q2	LLG FLT	Sold	IFF Building A-3 Note	Tristate	10,000,000	9,744,000
19	Q2	LLG FLT	Sold	Brookdale	Oak Hill	10,000,000	9,407,407
20		<b>LLG FLT Total</b>				<b>561,764,170</b>	<b>540,148,421</b>
21	Q2	Mezz FLT	Sold	Glendale City Center	Prudential	119,153,135	102,595,398
22	Q2	Mezz FLT	Sold	Project Elevation	Apollo	117,155,000	100,791,586
23	Q2	Mezz FLT	Sold	JOHN HANCOCK CENTER MEZZ 2 - ALI	MSREF, John Buck	98,066,000	79,943,403
24	Q2	Mezz FLT	Sold	PROJECT TROIS 50 BEALE ST MEZZ	Goldman Sachs	55,934,881	48,067,640
25	Q2	Mezz FLT	Sold	PROJECT TROIS 100 CALIFORNIA M	Goldman Sachs	51,328,130	38,581,508
26	Q2	Mezz FLT	Sold	Hilton (Project Murphy) - Mezz I	Guggenheim	37,500,000	35,094,483
27	Q2	Mezz FLT	Sold	PROJECT TROIS 200 STATE ST MEZ	Goldman Sachs	35,483,460	30,203,166
28	Q2	Mezz FLT	Sold	PROJECT TROIS 1000 WILSHIRE JR	Goldman Sachs	35,318,515	30,061,354
29	Q2	Mezz FLT	Sold	301 HOWARD MEZZ 1	CW Capital	30,271,925	24,783,625
30	Q2	Mezz FLT	Sold	CONTINENTAL GRAND I MEZZ	JER	28,600,000	25,079,340
31	Q2	Mezz FLT	Sold	AUSTIN EOP - RESEARCH P. MEZZ	Granite	27,940,000	26,095,035
32	Q2	Mezz FLT	Sold	HYATT HOUSTON MEZZ	Captrust	26,800,000	23,356,200
33	Q2	Mezz FLT	Sold	PROJECT TROIS 116 HUNTINGTON M	Goldman Sachs	21,907,445	19,007,337
34	Q2	Mezz FLT	Sold	EOP - Stonebridge II	Hartford	17,700,000	16,525,132
35	Q2	Mezz FLT	Sold	PROJECT TROIS 100 CALIFORNIA M	Goldman Sachs	1	1
36		<b>Mezz FLT Total</b>				<b>703,158,492</b>	<b>600,185,209</b>
37	Q2	Mezz FXD	Sold	237 Park B-Note	Prudential	255,400,000	222,423,868
38	Q2	Mezz FXD	Sold	Rossllyn B Note	Savannah	157,675,000	155,100,200
39	Q2	Mezz FXD	Sold	GM Mezz	Citi	147,000,000	130,222,912
40	Q2	Mezz FXD	Sold	Project Trois One Sansome Senior mezz	Prudential	107,612,663	99,660,794
41	Q2	Mezz FXD	Sold	Project Trois 100 Wall Street Senior mezz	Prudential	62,491,102	55,076,115
42	Q2	Mezz FXD	Sold	Project Motor	Prudential	58,534,465	52,201,036
43	Q2	Mezz FXD	Sold	Courvoisier Mezz	Prudential	58,420,000	51,997,511
44	Q2	Mezz FXD	Sold	125 High Mezz	Captrust	55,000,000	51,546,000
45	Q2	Mezz FXD	Sold	PROJECT TROIS COLONY MEZZ	Eastern	50,000,000	41,402,331
46	Q2	Mezz FXD	Sold	Rossllyn B Note	Prima	40,000,000	39,346,808
47	Q2	Mezz FXD	Sold	Rossllyn B Note	Axa	30,000,000	29,510,106

	H	I	J	K	L	M
1	Price (before Sale)	Sale Price	Sale Price (\$ Amount)	Profit/(Loss)	Yield Carried	Yield Sold
2						
3	90.83	92.40	74,456,382.00	1,265,114	7.49	6.97
4	90.38	90.36	29,654,628.38	(7,784)	6.53	6.54
5	90.33	90.36	17,146,761.78	4,988	6.55	6.54
6	96.89	99.05	14,946,699.15	325,876	5.29	4.71
7						
8	0.87	0.89	7,722,757.27	183,980	10.11	9.24
9	2.18	2.21	7,818,617.00	94,928	9.47	8.95
10	2.80	2.82	8,444,076.13	34,965	5.72	5.30
11	0.68	0.67	1,464,707.00	(16,267)	6.97	7.91
12						
13	98.54	100.00	278,469,722.90	4,061,640	14.90	7.45
14	92.44	89.79	113,135,400.00	(3,335,308)	6.14	6.76
15	94.69	99.59	54,772,765.25	(21,700)	5.14	3.73
16	94.46	97.02	51,905,896.16	1,369,516	5.83	5.01
17	95.50	95.50	27,499,712.04	(175)		
18	97.44	96.49	9,648,765.81	(103,400)	5.10	5.28
19	94.07	94.88	9,487,500.00	80,093	16.22	14.52
20						
21	86.10	87.30	104,020,686.86	1,425,289	8.04	7.61
22	86.03	86.50	101,339,075.00	547,489	9.27	8.96
23	81.52	82.01	80,423,190.92	479,788	9.89	9.72
24	85.94	86.07	48,141,660.25	74,020	9.50	9.46
25	75.17	83.72	42,972,811.23	4,391,303	12.50	9.46
26	93.59	100.00	37,500,000.00	2,405,517	8.59	7.14
27	85.12	85.26	30,252,480.48	49,314	9.50	9.46
28	85.12	86.07	30,397,703.89	336,350	9.77	9.46
29	81.87	85.60	25,913,840.22	1,130,215	9.70	8.44
30	87.69	87.70	25,082,200.00	2,860	8.52	8.46
31	93.40	81.50	22,771,100.00	(3,323,935)	7.92	11.79
32	87.15	87.34	23,407,733.87	51,534	9.28	9.21
33	86.76	86.89	19,034,911.65	27,574	9.50	9.46
34	93.36	84.13	14,890,632.41	(1,634,500)	6.19	8.95
35	84.60	84.60	-		6.93	9.46
36						
37	87.09	85.30	217,856,200.00	(3,079,884)	8.03	8.40
38	98.37	81.98	129,268,272.00	(25,831,928)	6.24	8.91
39	88.59	89.50	131,565,000.00	1,342,088	7.73	7.58
40	92.61	91.50	98,465,586.65	(900,011)	8.35	8.75
41	88.13	87.00	54,367,258.74	(500,942)	9.86	10.25
42	89.18	83.20	48,700,674.88	(3,500,361)	7.15	9.50
43	89.01	83.40	48,722,280.00	(3,275,231)	8.04	9.36
44	93.72	85.00	46,750,000.00	(4,796,000)	8.52	10.15
45	82.80	89.25	44,625,000.00	3,222,669	11.47	9.31
46	98.37	83.95	33,578,400.00	(5,768,408)	6.24	8.56
47	98.37	83.95	25,183,800.00	(4,326,306)	6.24	8.56

N	
1	Comments
2	
3	Lehman provided term financing with an 80% advance rate at a spread of L+100
4	Total amt sold is \$38,440,168. Funded amt is \$32,819,664.
5	Total amt sold is \$26,766,143. Funded amt is \$18,976,834
6	Lehman has retained the A4 note in the amount of \$9
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13	The loan proceeds will be used to reduce the outstanding balance of the bridge loan to \$283mm
14	1 mth forward settle (mid-June) (GE Guarantee risk)
15	Sale price takes into account upfront fee of 30bps.
16	Sale price takes into account upfront fee of 50bps.
17	
18	
19	
20	
21	\$13.6mm in FF remaining. Lehman provided term financing with an 55% advance rate at a spread of L+125
22	Lehman provided Term Financing with a 50% Advance Rate at L + 100 bps
23	Lehman provided Term Financing with an advance rate of 67% at L + 125 bps
24	Lehman provided Term Financing for the Goldman Sachs trade with a 75% Advance Rate at L + 150 bps
25	Lehman provided Term Financing for the Goldman Sachs trade with a 75% Advance Rate at L + 150 bps
26	Marked down the remaining \$1.3bn related debt based on the senior debt sale to GE (pending settlement).
27	Lehman provided Term Financing for the Goldman Sachs trade with a 75% Advance Rate at L + 150 bps
28	Lehman provided Term Financing for the Goldman Sachs trade with a 75% Advance Rate at L + 150 bps
29	\$7,578,074.95 remaining via Future Fundings. Lehman provided term financing with an advance rate of 73% at L+100
30	Lehman provided Term Financing with an advance rate of 70% at L+125
31	
32	Lehman provided Term Financing with an advance rate of 67% at L+125
33	Lehman provided Term Financing for the Goldman Sachs trade with a 75% Advance Rate at L + 150 bps
34	
35	This position consists of future funding of \$30mm; will close in June.
36	
37	
38	The loan sale was financed by Lehman at a 70% advance rate with a spread of LIBOR plus 150 bps.
39	Forward settling trade
40	
41	
42	
43	
44	Lehman provided Term Financing with an advance rate of 70% at L+125
45	
46	
47	

	O	P	Q	R	S	T	U	V	W	X	Y	Z
1			(5.0) -	(5.0) - (4.5)	(4.5) - (4.0)	(4.0) - (3.5)	(3.5) - (3.0)	(3.0) - (2.5)	(2.5) - (2.0)	(2.0) - (1.5)	(1.5) - (1.0)	(1.0) - (0.5)
2			(5.00)	(5.00)	(4.50)	(4.00)	(3.50)	(3.00)	(2.50)	(2.00)	(1.50)	(1.00)
3	B-Notes FLT	1.57										
4	B-Notes FLT	(0.02)										
5	B-Notes FLT	0.03										
6	B-Notes FLT	2.16										
7												
8	IO	0.02										
9	IO	0.03										
10	IO	0.01										
11	IO	(0.01)										
12												
13	LLG FLT	1.46										
14	LLG FLT	(2.65)						1.00				
15	LLG FLT	4.89										
16	LLG FLT	2.56										
17	LLG FLT	(0.00)										
18	LLG FLT	(0.95)										1.00
19	LLG FLT	0.81										
20												
21	Mezz FLT	1.20										
22	Mezz FLT	0.47										
23	Mezz FLT	0.49										
24	Mezz FLT	0.13										
25	Mezz FLT	8.56										
26	Mezz FLT	6.41										
27	Mezz FLT	0.14										
28	Mezz FLT	0.95										
29	Mezz FLT	3.73										
30	Mezz FLT	0.01										
31	Mezz FLT	(11.90)	1.00									
32	Mezz FLT	0.19										
33	Mezz FLT	0.13										
34	Mezz FLT	(9.23)	1.00									
35	Mezz FLT	0.00										
36												
37	Mezz FXD	(1.79)								1.00		
38	Mezz FXD	(16.38)	1.00									
39	Mezz FXD	0.91										
40	Mezz FXD	(1.11)									1.00	
41	Mezz FXD	(1.13)									1.00	
42	Mezz FXD	(5.98)	1.00									
43	Mezz FXD	(5.61)	1.00									
44	Mezz FXD	(8.72)	1.00									
45	Mezz FXD	6.45										
46	Mezz FXD	(14.42)	1.00									
47	Mezz FXD	(14.42)	1.00									

	AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP
1	(0.5) - 0.5	0.5 - 1.0	1.0 - 1.5	1.5 - 2.0	2.0 - 2.5	2.5 - 3.0	3.0 - 3.5	3.5 - 4.0	4.0 - 4.5	4.5 - 5.0	5+					(5.0) -
2	(0.50)	0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	4.50	5.00					
3				1.00									1.00		73.2	
4	1.00												1.00		29.7	
5	1.00												1.00		17.1	
6					1.00								1.00		14.6	
7																
8	1.00												1.00		7.5	
9	1.00												1.00		7.7	
10	1.00												1.00		8.4	
11	1.00												1.00		1.5	
12																
13			1.00										1.00		274.4	
14													1.00		116.5	
15										1.00			1.00		52.1	
16						1.00							1.00		50.5	
17	1.00												1.00		27.5	
18													1.00		9.7	
19		1.00											1.00		9.4	
20																
21			1.00										1.00		102.6	
22	1.00												1.00		100.8	
23	1.00												1.00		79.9	
24	1.00												1.00		48.1	
25											1.00		1.00		38.6	
26											1.00		1.00		35.1	
27	1.00												1.00		30.2	
28		1.00											1.00		30.1	
29								1.00					1.00		24.8	
30	1.00												1.00		25.1	
31													1.00		26.1	26.09503519
32	1.00												1.00		23.4	
33	1.00												1.00		19.0	
34													1.00		16.5	16.52513241
35	1.00												1.00		0.0	
36																
37													1.00		222.4	
38													1.00		155.1	155.1002004
39		1.00											1.00		130.2	
40													1.00		99.7	
41													1.00		55.1	
42													1.00		52.2	52.20103589
43													1.00		52.0	51.99751093
44													1.00		51.5	51.546
45											1.00		1.00		41.4	
46													1.00		39.3	39.3468084
47													1.00		29.5	29.5101063

	AQ	AR	AS	AT	AU	AV	AW	AX	AY	AZ	BA	BB
1	(5.0) - (4.5)	(4.5) - (4.0)	(4.0) - (3.5)	(3.5) - (3.0)	(3.0) - (2.5)	(2.5) - (2.0)	(2.0) - (1.5)	(1.5) - (1.0)	(1.0) - (0.5)	(0.5) - 0.5	0.5 - 1.0	1.0 - 1.5
2												
3												
4										29.66241232		
5										17.14177415		
6												
7												
8										7.53877726		
9										7.723689		
10										8.409110678		
11										1.480974		
12												
13												274.4080833
14					116.4707082							
15												
16												
17										27.5		
18									9.744			
19											9.407407	
20												
21												102.5953978
22										100.791586		
23										79.9434032		
24										48.06763999		
25												
26												
27										30.20316632		
28											30.06135404	
29												
30										25.07934		
31												
32										23.3562		
33										19.00733743		
34												
35										8.4595E-07		
36												
37							222.4238681					
38												
39											130.2229119	
40									99.66079422			
41									55.07611531			
42												
43												
44												
45												
46												
47												

	BC	BD	BE	BF	BG	BH	BI	BJ
1	1.5 - 2.0	2.0 - 2.5	2.5 - 3.0	3.0 - 3.5	3.5 - 4.0	4.0 - 4.5	4.5 - 5.0	5+
2								
3	73.19126815							
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6		14.62082308						
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15							52.081843	
16			50.53637986					
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18								
19								
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21								
22								
23								
24								
25								38.58150774
26								35.09448338
27								
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29					24.78362504			
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45								41.402331
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	A	B	C	D	E	F	G
48	Q2	Mezz FXD	Sold	Rosslyn B Note	Guardian	30,000,000	29,510,106
49	Q2	Mezz FXD	Sold	One Fed Mezz	Captrust	27,500,000	27,040,750
50	Q2	Mezz FXD	Sold	Project Trois Greensboro Park mezz	Dividend	18,380,628	16,734,195
51		<b>Mezz FXD Total</b>				<b>1,098,013,858</b>	<b>1,001,772,733</b>
52	Q2	Securities	Sold	US CMBS Securities: LBFRC 07-LLFA A1	Dwight Asset Mgmt	307,192,232	287,224,737
53	Q2	Securities	Sold	US CMBS Securities: LBFRC 07-LLFA A2	Cerberus	250,000,000	215,937,500
54	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C7 AJ	Park National Bank	90,917,000	60,245,891
55	Q2	Securities	Sold	US CMBS Securities: LBFRC 07-LLFA A2	ADIA	75,863,000	65,242,180
56	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C7 AM	Principal	60,220,000	48,871,328
57	Q2	Securities	Sold	US CMBS Securities: LBFRC 07-LLFA A1	Swiss RE	40,000,000	35,999,600
58	Q2	Securities	Sold	US CMBS Securities: LBFRC 07-LLFA A1	LBAM	40,000,000	35,999,600
59	Q2	Securities	Sold	US CMBS Securities: LBFRC 07-LLFA A1	Dwight Asset Mgmt	26,837,733	24,153,960
60	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C7 AM	Principal	22,775,000	20,172,031
61	Q2	Securities	Sold	US CMBS Securities: LBUBS 2001-C2 C	CalSTRS	20,000,000	20,122,169
62	Q2	Securities	Sold	US CMBS Securities: MEZZ 2004-C1 A	Principal	19,120,169	17,225,742
63	Q2	Securities	Sold	US CMBS Securities: WBCMT 2006 - WL7A	LBAM	17,154,048	16,039,035
64	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C2 B	Angelo Gordon	16,658,000	13,015,240
65	Q2	Securities	Sold	US CMBS Securities: MLCFC 2006-4 F		16,341,000	11,220,711
66	Q2	Securities	Sold	US CMBS Securities: PSSF99-C2 E	Columbia	16,166,000	16,076,674
67	Q2	Securities	Sold	US CMBS Securities: MLCFC 2006-4 E		16,074,000	11,335,385
68	Q2	Securities	Sold	US CMBS Securities: LBCMT 1998-C1 D	Fidelity	14,000,000	14,093,479
69	Q2	Securities	Sold	US CMBS Securities: LBUBS 07-C7 E	Angelo Gordon	13,583,000	9,044,920
70	Q2	Securities	Sold	US CMBS Securities: CGCMT 2006-C5 D	Angelo Gordon	13,548,000	9,621,502
71	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C7 C	Angelo Gordon	13,461,000	10,513,910
72	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C7 D	Angelo Gordon	13,183,000	9,619,280
73	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C6 A4	Fidelity	12,495,000	12,304,045
74	Q2	Securities	Sold	US CMBS Securities: MLMT07-C1 A4	Tattersal	11,150,000	10,614,997
75	Q2	Securities	Sold	US CMBS Securities: LBUBS 2007-C6 AM	Principal	11,000,000	9,619,282
76	Q2	Securities	Sold	US CMBS Securities: LBUBS 2006-C1A AM	ING	10,000,000	9,280,000
77	Q2	Securities	Sold	US CMBS Securities: LBUBS 07-C7 G	WB Carey	9,517,000	5,966,207
78	Q2	Securities	Sold	US CMBS Securities: JPMCC 2006-LDP7 A4	Payden and Rygel	8,500,000	8,645,180
79	Q2	Securities	Sold	LBFRC 2005-LLFA C	Fidelity	7,000,000	6,698,125
80	Q2	Securities	Sold	US CMBS Securities: JPMCC 2006-LDP7 E	Angelo Gordon	6,240,000	4,397,952
81	Q2	Securities	Sold	LBFRC 2005-LLFA E	Fidelity	2,000,000	1,680,000
82	Q2	Securities	Sold	US CMBS Securities btn 2/28/08 to today			-
83		<b>Securities Total</b>				<b>1,180,995,182</b>	<b>1,020,980,662</b>
84	Q2	Small FRM	Sold	US CMBS Securities: LB-UBS 2008-C1	Various	490,363,205	473,158,879
85	Q2	Small FRM	Sold	GATEWAY CENTENNIAL	Teacher's	23,239,407	23,611,470
86	Q2	Small FRM	Sold	MAGNOLIA GREEN	Teacher's	7,882,432	7,883,299
87	Q2	Small FRM	Sold	STOR-ALL FLAMINGO	Teacher's	4,674,452	4,667,160
88		<b>Small FRM Total</b>				<b>526,159,496</b>	<b>509,320,808</b>
89	Q2	Europe	Sold	Beta		305,000,000	302,346,500
90	Q2	Europe	Sold	Windermere XII (Coeur Defense)	Pioneer Investment Mgmt	158,000,000	153,260,000
91	Q2	Europe	Sold	Teodora		153,000,000	146,558,700
92	Q2	Europe	Sold	IZD		118,000,000	116,407,000
93	Q2	Europe	Sold	IZD		114,000,000	112,461,000
94	Q2	Europe	Sold	Vintners		80,000,000	78,216,000

	H	I	J	K	L	M
48	98.37	83.95	25,183,800.00	(4,326,306)	6.24	8.56
49	98.33	93.60	25,740,000.00	(1,300,750)	8.67	9.44
50	91.04	90.00	16,542,565.20	(151,087)	8.98	9.34
51						
52	93.50	90.00	276,473,008.80	(10,751,728)	5.03	6.14
53	86.38	86.00	215,000,000.00	(937,500)	7.07	7.51
54	66.26	68.00	61,823,560.00	1,577,669	12.64	12.22
55	86.00	88.47	67,115,048.00	1,872,868	6.90	6.14
56	81.15	82.95	49,953,137.50	1,081,810	9.39	9.06
57	90.00	91.00	36,400,000.00	400,400	6.30	5.97
58	90.00	92.00	36,800,000.00	800,400	6.11	5.47
59	90.00	92.25	24,757,809.00	603,849	5.96	5.24
60	88.57	88.13	20,071,358.40	(100,672)	8.09	8.16
61	100.61	101.44	20,287,500.00	165,331	6.82	6.51
62	90.09	89.99	17,206,975.77	(18,766)	8.25	8.28
63	93.50	94.25	16,167,690.24	128,655	5.30	5.04
64	78.13	77.72	12,946,500.22	(68,740)	9.35	9.43
65	68.67	67.41	11,015,352.08	(205,359)	11.37	11.68
66	99.45	99.00	16,004,340.00	(72,334)	7.99	8.39
67	70.52	69.38	11,151,438.77	(183,946)	10.87	11.13
68	100.67	100.75	14,105,546.88	12,068	6.54	6.54
69	66.59	70.83	9,621,011.40	576,092	12.64	11.64
70	71.02	69.78	9,453,439.44	(168,063)	11.12	11.41
71	78.11	78.56	10,574,509.31	60,599	10.09	10.01
72	72.97	75.17	9,909,889.35	290,609	11.15	10.68
73	98.47	99.84	12,474,988.48	170,944	6.14	5.94
74	95.20	95.33	10,629,521.48	14,524	6.69	6.67
75	87.45	87.64	9,640,039.06	20,757	8.17	8.14
76	92.80	93.74	9,374,216.00	94,216	6.49	6.32
77	62.69	68.87	6,554,008.63	587,801	13.64	12.09
78	101.71	101.93	8,664,318.60	19,139	5.73	5.69
79	95.69	96.75	6,772,500.00	74,375	5.68	4.91
80	70.48	75.06	4,683,694.70	285,743	11.82	10.74
81	84.00	95.44	1,908,750.00	228,750	13.06	5.43
82			-	-		
83						
84	96.49	94.49	463,329,753.27	(9,829,125)	N/A	N/A
85	101.60	101.60	23,611,470.22	-	5.92	5.92
86	100.01	100.01	7,883,299.05	-	5.89	5.89
87	99.84	99.84	4,667,160.38	-	5.60	5.60
88						
89	99.13	100.00	\$ 305,000,000	2,653,500		
90	97.00	93.29	\$ 147,400,000	(5,860,000)		
91	95.79	100.00	\$ 153,000,000	6,441,300		
92	98.65	99.46	\$ 117,362,800	955,800		
93	98.65	99.46	\$ 113,384,400	923,400		
94	97.77	98.41	\$ 78,728,000	512,000		

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49	Lehman provided Term Financing with an advance rate of 70% at L+125
50	In conjunction with the sale, Lehman provided 5-year, floating rate, recourse term financing at L+1.50% with a 65% advance rate.
51	
52	Marked down the remaining LBFRC 2007-LLFA positions based on this sale.
53	Desk marked appropriately based on this sale.
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57	Desk marked appropriately based on this sale.
58	Desk marked appropriately based on this sale.
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84	Currently only \$83mm remain in the securitizable fixed rate book, of which \$36mm are Teacher's loans that have a put option at par and hedging cost,if any. The remaining amount is minimal and is hedged appropriately for interest rate and spread movement.
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	O	P	Q	R	S	T	U	V	W	X	Y	Z
48	Mezz FXD	(14.42)	1.00									
49	Mezz FXD	(4.73)		1.00								
50	Mezz FXD	(1.04)									1.00	
51												
52	Securities	(3.50)				1.00						
53	Securities	(0.38)										
54	Securities	1.74										
55	Securities	2.47										
56	Securities	1.80										
57	Securities	1.00										
58	Securities	2.00										
59	Securities	2.25										
60	Securities	(0.44)										
61	Securities	0.83										
62	Securities	(0.10)										
63	Securities	0.75										
64	Securities	(0.41)										
65	Securities	(1.26)									1.00	
66	Securities	(0.45)										
67	Securities	(1.14)									1.00	
68	Securities	0.09										
69	Securities	4.24										
70	Securities	(1.24)									1.00	
71	Securities	0.45										
72	Securities	2.20										
73	Securities	1.37										
74	Securities	0.13										
75	Securities	0.19										
76	Securities	0.94										
77	Securities	6.18										
78	Securities	0.23										
79	Securities	1.06										
80	Securities	4.58										
81	Securities	11.44										
82	Securities	0.00										
83												
84	Small FRM	(2.00)							1.00			
85	Small FRM	0.00										
86	Small FRM	0.00										
87	Small FRM	0.00										
88												
89	Europe	0.87										
90	Europe	(3.71)				1.00						
91	Europe	4.21										
92	Europe	0.81										
93	Europe	0.81										
94	Europe	0.64										

	AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP
48													1.00		29.5	29.5101063
49													1.00		27.0	
50													1.00		16.7	
51																
52													1.00		287.2	
53	1.00												1.00		215.9	
54				1.00									1.00		60.2	
55					1.00								1.00		65.2	
56				1.00									1.00		48.9	
57			1.00										1.00		36.0	
58					1.00								1.00		36.0	
59					1.00								1.00		24.2	
60	1.00												1.00		20.2	
61		1.00											1.00		20.1	
62	1.00												1.00		17.2	
63		1.00											1.00		16.0	
64	1.00												1.00		13.0	
65													1.00		11.2	
66	1.00												1.00		16.1	
67													1.00		11.3	
68	1.00												1.00		14.1	
69									1.00				1.00		9.0	
70													1.00		9.6	
71	1.00												1.00		10.5	
72					1.00								1.00		9.6	
73			1.00										1.00		12.3	
74	1.00												1.00		10.6	
75	1.00												1.00		9.6	
76		1.00											1.00		9.3	
77											1.00		1.00		6.0	
78	1.00												1.00		8.6	
79			1.00										1.00		6.7	
80										1.00			1.00		4.4	
81											1.00		1.00		1.7	
82	1.00												1.00		-	
83													0.00			
84													1.00		473.2	
85	1.00												1.00		23.6	
86	1.00												1.00		7.9	
87	1.00												1.00		4.7	
88													0.00			
89		1.00											1.00		302.3	
90													1.00		153.3	
91									1.00				1.00		146.6	
92		1.00											1.00		116.4	
93		1.00											1.00		112.5	
94		1.00											1.00		78.2	

	AQ	AR	AS	AT	AU	AV	AW	AX	AY	AZ	BA	BB
48												
49	27.04075											
50								16.73419464				
51												
52			287.2247369									
53										215.9375		
54												
55												
56												
57												35.9996
58												
59												
60										20.17203067		
61											20.122169	
62										17.22574221		
63											16.03903488	
64										13.01524022		
65								11.22071106				
66										16.076674		
67								11.3353848				
68										14.09347856		
69												
70								9.621502442				
71										10.51390986		
72												
73												12.30404479
74										10.614997		
75										9.619282		
76											9.28	
77												
78										8.64518		
79												6.698125
80												
81												
82										0		
83												
84						473.1588786						
85										23.61147022		
86										7.883299048		
87										4.667160382		
88												
89											302.3465	
90			153.26									
91												
92											116.407	
93											112.461	
94											78.216	

	BC	BD	BE	BF	BG	BH	BI	BJ
48								
49								
50								
51								
52								
53								
54	60.245891							
55		65.24218						
56	48.871328							
57								
58		35.9996						
59		24.15396						
60								
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62								
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65								
66								
67								
68								
69						9.0449197		
70								
71								
72		9.619280345						
73								
74								
75								
76								
77								5.9662073
78								
79								
80							4.397952	
81								1.68
82								
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84								
85								
86								
87								
88								
89								
90								
91						146.5587		
92								
93								
94								

	A	B	C	D	E	F	G
95	Q2	Europe	Sold	Windermere XII (Coeur Defense)	HSBC	38,000,000	36,860,000
96		<b>Europe Total</b>				<b>966,000,000</b>	<b>946,109,200</b>
97	Q2	Asia	Sold	Clearth	Azora	252,398,733	252,398,733
					Nochu Trust BK, Fukuoka Bk, Nissay, Tokyo Lease, Nomura Trust Bk, Toppan Print, Nakajima Holding		
98	Q2	Asia	Sold	LJAC-7 Securitization		219,800,000	219,800,000
99	Q2	Asia	Sold	LJAC 6 Retained Interest		34,976,603	
100	Q2	Asia	Sold	LJAC 7 retained interest sale		21,611,746	21,611,746
101	Q2	Asia	Sold	LJAC-7 Securitization	NTT Finance	14,000,000	14,000,000
102	Q2	Asia	Sold	DA Office Term Loan	NTT Finance	10,000,000	10,000,000
103		<b>Asia Total</b>				<b>552,787,082</b>	<b>517,810,479</b>
104		<b>Grand Total</b>				<b>7,479,163,823</b>	<b>5,296,096,342</b>
105							
106							
107							
108							
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110							
111							
112							
113							
114	<b>Quarter</b>	<b>Bucket</b>	<b>Sold/ Funded</b>	<b>Deal Name</b>	<b>Buyer</b>	<b>Legal Balance</b>	<b>Market Value</b>
115	Q3	LLG FLT	Sold	Brookdale Senior Living Asset Sales	Oakhill	14,609,929	13,733,333
116	Q3	LLG FLT	Sold	Brookdale Senior Living Asset Sales	Monarch Alternative Capital	14,609,929	13,733,333
117	Q3	LLG FLT	Sold	Brookdale Senior Living Asset Sales	Fortress	14,609,929	13,733,333
118	Q3	LLG FLT	Sold	Hilton (Project Murphy)	GE	39,000,000	36,043,800
119	Q3	LLG FLT	Sold	Hilton (Project Murphy)	Wells Fargo	19,480,000	18,672,164
120	Q3	LLG FLT	Sold	Hilton (Project Murphy)	GEM	665,884,233	629,460,365
121	Q3	LLG FLT	Sold	EXHIBITION CITY DEV	Lonestar	190,663,510	171,597,159
122		<b>LLG FLT Total</b>				<b>958,857,530</b>	<b>896,973,489</b>
123	Q3	LLG FIX	Sold	GM Building	STATE FARM	12,250,000	11,725,700
124	Q3	LLG FIX	Sold	GM Building	HELABA	73,500,000	70,354,200
125	Q3	LLG FIX	Sold	GM Building	NYSTRS	12,250,000	11,725,700
126	Q3	LLG FIX	Sold	GM Building	TIAACREF	19,600,000	18,761,120
127	Q3	LLG FIX	Sold	GM Building	MET LIFE	26,950,000	25,796,540
128	Q3	LLG FIX	Sold	GM Building	EUROHYPO	42,875,000	41,039,950
129	Q3	LLG FIX	Sold	GM Building	ING	28,175,000	26,969,110
130	Q3	LLG FIX	Sold	GM Building	MUNCHENER HYPO	12,250,000	11,725,700
131	Q3	LLG FIX	Sold	GM Building	BLB	46,550,000	44,557,660
132	Q3	LLG FIX	Sold	GM Building	PB CAPITAL	9,800,000	9,380,560
133	Q3	LLG FIX	Sold	GM Building	LBBW	34,300,000	32,831,960
134		<b>LLG FIX Total</b>				<b>318,500,000</b>	<b>304,868,200</b>
135	Q3	Mezz FLT	Sold	Whitehall/Highgate Hotel Portfolio (Wyndham)	Investcorp	79,024,363	65,195,099
136	Q3	Mezz FLT	Sold	Crescent - Renaissance Marriott	Investcorp	19,949,447	16,458,294
137	Q3	Mezz FLT	Sold	Beacon Fund II - Broadway	Normandy	18,375,000	18,027,713
138	Q3	Mezz FLT	Sold	Beacon Fund II - Broadway	5 Mile	18,375,000	18,027,713
139	Q3	Mezz FLT	Sold	Toy Building - Mezz Loan	Kennedy Associates	34,524,186	34,524,186

	H	I	J	K	L	M
95	97.00	93.16	\$ 35,400,000	(1,460,000)		
96						
97	100.00	100.00	252,398,733.00	2,685,000		
98	100.00	99.99	219,774,980.00	(25,020)		
99			-			
100	100.00	100.00	21,611,746.00	-		
101	100.00	100.00	14,000,000.00	-		
102	100.00	100.00	10,000,000.00	-		
103						
104						
105						
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112						
113						
114	<b>Price (before Sale)</b>	<b>Sale Price</b>	<b>Sale Price (\$ Amount)</b>	<b>Profit/(Loss)</b>	<b>Yield Carried</b>	<b>Yield Sold</b>
115	94.00	94.00	13,733,333	-		
116	94.00	94.00	13,733,333	-		
117	94.00	94.00	13,733,333	-		
118	92.42	92.42	36,043,800.00	-		
119	95.85	95.85	18,672,164.40	-		6.44
120	94.53	90.62	603,424,291.94	(26,036,074)		8.87
121	90.00	90.20	171,978,485.97	381,327		16.00
122			<b>871,318,742</b>	<b>(25,654,746)</b>		
123	95.72	96.67	11,842,151.72	116,452		6.37
124	95.72	96.83	71,171,507.36	817,307		6.33
125	95.72	96.80	11,857,998.39	132,298		6.37
126	95.72	96.56	18,926,738.08	165,618		6.39
127	95.72	96.70	26,059,350.22	262,810		6.37
128	95.72	96.48	41,366,201.19	326,251		6.38
129	95.72	96.71	27,249,100.69	279,991		6.37
130	95.72	96.88	11,867,823.32	142,123		6.36
131	95.72	96.91	45,109,327.27	551,667		6.32
132	95.72	96.82	9,487,942.86	107,383		6.37
133	95.72	96.86	33,223,512.06	391,552		6.37
134			<b>308,161,653</b>	<b>3,293,453</b>		
135	82.50	82.50	65,195,099.48	-		11.51
136	82.50	82.50	16,458,293.78	-		9.63
137	98.11	95.39	17,527,759.99	(499,953)		14.37
138	98.11	95.39	17,527,759.99	(499,953)		14.37
139	100.00	95.50	32,970,597.63	(1,553,588)		

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95	
96	
97	Mezz pieces created and retained positions have margins within market ranges. Profit due to fees earned on trade.
98	Sold \$219mm of securities at pricing date at an execution approximating par. Marked retained CMBS at prices ranging from 96.5 to 99.5.
99	
100	Same as LJAC comment above
101	Same as LJAC comment above
102	Sold at par
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114	<b>Comments</b>
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	O	P	Q	R	S	T	U	V	W	X	Y	Z
95	Europe	(3.84)				1.00						
96												
97	Asia	0.00										
98	Asia	(0.01)										
99	Asia	0.00										
100	Asia	0.00										
101	Asia	0.00										
102	Asia	0.00										
103												
104			<b>9.00</b>	<b>1.00</b>	<b>0.00</b>	<b>3.00</b>	<b>0.00</b>	<b>1.00</b>	<b>1.00</b>	<b>1.00</b>	<b>6.00</b>	<b>1.00</b>
105			(5.0) -	(5.0) - (4.5)	(4.5) - (4.0)	(4.0) - (3.5)	(3.5) - (3.0)	(3.0) - (2.5)	(2.5) - (2.0)	(2.0) - (1.5)	(1.5) - (1.0)	(1.0) - (0.5)
106	Max	11.44	35.00	25.00	20.00	15.00	10.00	5.00	10.00	15.00	20.00	25.00
107	Min	(16.38)	45.00									
108	Range	27.82										
109	Average	(0.40)										
110	Standard Deviation	4.46										
111												
112												
113												
114			<b>(5.0) -</b>	<b>(5.0) - (4.5)</b>	<b>(4.5) - (4.0)</b>	<b>(4.0) - (3.5)</b>	<b>(3.5) - (3.0)</b>	<b>(3.0) - (2.5)</b>	<b>(2.5) - (2.0)</b>	<b>(2.0) - (1.5)</b>	<b>(1.5) - (1.0)</b>	<b>(1.0) - (0.5)</b>
115	LLG FLT	0.00										
116	LLG FLT	0.00										
117	LLG FLT	0.00										
118	LLG FLT	0.00										
119	LLG FLT	0.00										
120	LLG FLT	(3.91)				1.00						
121	LLG FLT	0.20										
122	LLG FLT Total											
123	LLG FIX	0.95										
124	LLG FIX	1.11										
125	LLG FIX	1.08										
126	LLG FIX	0.84										
127	LLG FIX	0.98										
128	LLG FIX	0.76										
129	LLG FIX	0.99										
130	LLG FIX	1.16										
131	LLG FIX	1.19										
132	LLG FIX	1.10										
133	LLG FIX	1.14										
134	LLG FIX Total											
135	Mezz FLT	0.00										
136	Mezz FLT	0.00										
137	Mezz FLT	(2.72)						1.00				
138	Mezz FLT	(2.72)						1.00				
139	Mezz FLT	(4.50)		1.00								

	AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP
95													1.00		36.9	
96													0.00			
97	1.00												1.00		252.4	
98	1.00												1.00		219.8	
99	1.00												1.00		-	
100	1.00												1.00		21.6	
101	1.00												1.00		14.0	
102	1.00												1.00		10.0	
103													0.00			
104	<b>35.00</b>	<b>10.00</b>	<b>5.00</b>	<b>3.00</b>	<b>5.00</b>	<b>1.00</b>	<b>0.00</b>	<b>1.00</b>	<b>2.00</b>	<b>2.00</b>	<b>5.00</b>					
105	(0.5) - 0.5	0.5 - 1.0	1.0 - 1.5	1.5 - 2.0	2.0 - 2.5	2.5 - 3.0	3.0 - 3.5	3.5 - 4.0	4.0 - 4.5	4.5 - 5.0	5+					
106	30.00	35.00	40.00	45.00	50.00	55.00	60.00	65.00	70.00	75.00	80.00					
107																
108											92.00					
109																
110																
111																
112																
113																
114	<b>(0.5) - 0.5</b>	<b>0.5 - 1.0</b>	<b>1.0 - 1.5</b>	<b>1.5 - 2.0</b>	<b>2.0 - 2.5</b>	<b>2.5 - 3.0</b>	<b>3.0 - 3.5</b>	<b>3.5 - 4.0</b>	<b>4.0 - 4.5</b>	<b>4.5 - 5.0</b>	<b>5+</b>					<b>(5.0) -</b>
115	1.00												1.00		13.7	
116	1.00												1.00		13.7	
117	1.00												1.00		13.7	
118	1.00												1.00		36.0	
119	1.00												1.00		18.7	
120													1.00		629.5	
121	1.00												1.00		171.6	
122																
123		1.00											1.00		11.7	
124			1.00										1.00		70.4	
125			1.00										1.00		11.7	
126		1.00											1.00		18.8	
127		1.00											1.00		25.8	
128		1.00											1.00		41.0	
129		1.00											1.00		27.0	
130			1.00										1.00		11.7	
131			1.00										1.00		44.6	
132			1.00										1.00		9.4	
133			1.00										1.00		32.8	
134																
135	1.00												1.00		65.2	
136	1.00												1.00		16.5	
137													1.00		18.0	
138													1.00		18.0	
139													1.00		34.5	

	AQ	AR	AS	AT	AU	AV	AW	AX	AY	AZ	BA	BB
95			36.86									
96												
97										252.398733		
98										219.8		
99										0		
100										21.611746		
101										14		
102										10		
103												
104												
105												
106												
107												
108												
109												
110												
111												
112												
113												
114	<b>(5.0) - (4.5)</b>	<b>(4.5) - (4.0)</b>	<b>(4.0) - (3.5)</b>	<b>(3.5) - (3.0)</b>	<b>(3.0) - (2.5)</b>	<b>(2.5) - (2.0)</b>	<b>(2.0) - (1.5)</b>	<b>(1.5) - (1.0)</b>	<b>(1.0) - (0.5)</b>	<b>(0.5) - 0.5</b>	<b>0.5 - 1.0</b>	<b>1.0 - 1.5</b>
115										13.73333333		
116										13.73333333		
117										13.73333333		
118										36.0438		
119										18.6721644		
120			629.4603655									
121										171.597159		
122												
123											11.7257	
124												70.3542
125												11.7257
126											18.76112	
127											25.79654	
128											41.03995	
129											26.96911	
130												11.7257
131												44.55766
132												9.38056
133												32.83196
134												
135										65.19509948		
136										16.45829378		
137						18.0277125						
138						18.0277125						
139	34.524186											

	BC	BD	BE	BF	BG	BH	BI	BJ
95								
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107								
108								
109								
110								
111								
112								
113								
114	<b>1.5 - 2.0</b>	<b>2.0 - 2.5</b>	<b>2.5 - 3.0</b>	<b>3.0 - 3.5</b>	<b>3.5 - 4.0</b>	<b>4.0 - 4.5</b>	<b>4.5 - 5.0</b>	<b>5+</b>
115								
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	A	B	C	D	E	F	G
140	Q3	Mezz FLT	Sold	John Hancock Center	Northstar	44,000,000	37,752,880
141	Q3	Mezz FLT	Sold	Crescent Portfolio - Park Hyatt Beaver Creek	Walton Street	52,137,434	46,923,691
142	Q3	Mezz FLT	Sold	DP Warehouse / Distribution Portfolio (Prologis)	ING / Aereal	117,000,000	115,291,800
143	Q3	Mezz FLT	Sold	Almaden	Embarcadero	60,764,859	51,328,076
144	Q3	Mezz FLT	Sold	Beacon Fund III - 120 Howard Street	Prudential	23,215,819	16,990,520
145	Q3	Mezz FLT	Sold	Beacon Fund III - 120 Howard Street	Prudential	864,498	782,069
146	Q3	Mezz FLT	Sold	Continental Grand II	Prudential	22,037,893	19,945,318
147	Q3	Mezz FLT	Sold	301 Howard	Harbor Group	15,430,000	13,192,650
148	Q3	Mezz FLT	Sold	301 Howard	CW Capital	15,430,000	13,192,650
149	Q3	Mezz FLT	Sold	Irvine Company San Diego Portfolio	LBREP	61,904,507	61,904,507
150	Q3	Mezz FLT	Sold	Irvine Multifamily Portfolio	LBREP	270,114,474	270,114,474
151	Q3	Mezz FLT	Sold	Adam's Mark Hotel (1)	LBREP	46,759,384	46,759,384
152		<b>Mezz FLT Total</b>				<b>899,906,863</b>	<b>846,411,023</b>
153	Q3	B-Note	Sold	EOP - Austin Frost Bank Tower	Starwood	88,700,000	87,005,830
154	Q3	B-Note	Sold	EOP - Austin San Jacinto Center	Starwood	58,000,000	56,841,914
155		<b>Mezz FXD Total</b>				<b>146,700,000</b>	<b>143,847,744</b>
156	Q3	Mezz FXD	Sold	GM Building	Boston Properties	147,000,000	131,565,000
157	Q3	Mezz FXD	Sold	Beacon Fund III - Bay Colony Corporate Center	Prudential	74,965,487	63,113,444
158		<b>Mezz FXD Total</b>				<b>221,965,487</b>	<b>194,678,444</b>
159	Q3	REO	Sold	REO PTG Sales	Beaupost	34,000,000	34,000,000
160	Q3	REO	Sold	Zohouri (Orlando Asset Acquisition)	The Realty Associates Fund VIII, L.P.	196,957,949	148,224,098
161	Q3	REO	Sold	Resi REO	Misc	39,000,000	39,000,000
162	Q3	REO	Sold	PAMI Southlake/Vineyard/Longleaf REO SALES	Empire American Holdings	20,959,724	20,959,724
163		<b>REO / EQUITY</b>				<b>290,917,673</b>	<b>242,183,822</b>
164							
165		<b>SECURITIES</b>				<b>289,964,000</b>	<b>252,976,739</b>
166	Q3	Europe	Sold	CMBS Secondary Book - Opera Uni A	Insight	4,340,000	4,036,200
167	Q3	Europe	Sold	Sales of Win XII - A	Pioneer	44,000,000	40,920,000
168	Q3	Europe	Sold	CMBS Secondary Book - WindM IX-X C	M&G	3,910,000	3,245,300
169	Q3	Europe	Sold	CMBS Secondary Book - PROUD 1A	ING	4,630,000	4,148,480
170	Q3	Europe	Sold	CMBS Secondary Book - IMSER 2 A1A	RBS	580,000	540,850
171	Q3	Europe	Sold	CMBS Secondary Book - QUOKK 06-1 D	M&G	1,740,000	1,183,200
172	Q3	Europe	Sold	CMBS Secondary Book - INFIN SOPR A	Prudential	14,470,000	13,493,275
173	Q3	Europe	Sold	CMBS Secondary Book - OPERA GER2 A	Prudential	17,370,000	16,501,500
174	Q3	Europe	Sold	Calvino Syndication	Banco Popolare di Milano	77,820,000	73,306,440
175	Q3	Europe	Sold	Gagfah Financing	Credit Foncier	21,000,000	20,370,000
176	Q3	Europe	Sold	Gagfah Financing	Dekabank	21,000,000	20,370,000
177	Q3	Europe	Sold	Gagfah Financing	Fortress	120,000,000	116,400,000
178	Q3	Europe	Sold	NewDay	LBREP	83,662,724	83,662,724
179	Q3	Europe	Sold	Vermeer Portfolio	LBREP	101,067,154	101,067,154
180	Q3	Europe	Sold	Vintners Place	DG Hyp	78,000,000	75,894,000
181	Q3	Europe	Sold	Mitco I	HSH	78,221,000	75,561,486
182	Q3	Europe	Sold	Mitco III	HSH	44,900,100	42,924,496
183	Q3	Europe	Sold	CMBS Secondary Book - OPERA UNI B	Aegis	5,070,000	4,841,850
184	Q3	Europe	Sold	CMBS Secondary Book - OPERA UNI C	Aegis	8,680,000	8,007,300
185		<b>Europe Total</b>				<b>730,460,978</b>	<b>706,474,255</b>
186	Q3	Asia	Sold	Aoyama Cieux Bldg REO sale	Phoenix RE (Sing) II Pte Ltd	17,000,000	17,000,000
187	Q3	Asia	Sold	DTC9 Retained Notes A-1	Mass Mutual	9,487,666	9,369,070

	H	I	J	K	L	M
140	85.80	84.75	37,290,000.00	(462,880)		10.91
141	90.00	87.00	45,359,567.58	(1,564,123)		8.23
142	98.54	98.54	115,291,800.00	-		
143	84.47	85.61	52,023,226.11	695,150		8.74
144	73.19	85.20	19,779,877.78	2,789,357		9.39
145	90.47	85.50	739,145.59	(42,924)		9.39
146	90.50	85.69	18,883,829.75	(1,061,488)		8.77
147	85.50	85.50	13,192,650.00	-		8.74
148	85.50	85.50	13,192,650.00	-		8.74
149	100.00	100.00	61,904,507.00	-		
150	100.00	100.00	270,114,474.00	-		
151	100.00	100.00	46,759,384.00	-		
152			<b>844,210,623</b>	<b>(2,200,401)</b>		
153	98.09	81.24	72,062,541.00	(14,943,289)		0.09
154	98.00	81.17	47,079,180.00	(9,762,734)		0.09
155			<b>119,141,721</b>	<b>(24,706,023)</b>		
156	89.50	89.50	131,565,000.00	-		7.58
157	84.19	89.53	67,116,600.51	4,003,157		9.35
158			<b>198,681,601</b>	<b>4,003,157</b>		
159	100.00	100.00	34,000,000.00	-		
160	75.26	57.99	114,224,097.68	(34,000,000)		18.00
161	100.00	100.00	39,000,000.00	-		
162	100.00	120.00	25,151,669.28	4,191,945		
163			<b>212,375,767</b>	<b>(29,808,055)</b>		
164						
165	<b>87.24</b>	<b>87.53</b>	<b>253,797,792</b>	<b>821,053</b>		
166	93.00	95.75	\$ 4,155,550	119,350		
167	93.00	93.67	\$ 41,214,800	294,800		
168	83.00	80.00	\$ 3,128,000	(117,300)		
169	89.60	88.60	\$ 4,102,180	(46,300)		
170	93.25	87.00	\$ 504,600	(36,250)		
171	68.00	72.50	\$ 1,261,500	78,300		
172	93.25	90.40	\$ 13,080,880	(412,395)		
173	95.00	92.91	\$ 16,138,467	(363,033)		
174	94.20	94.20	\$ 73,306,440	-		
175	97.00	99.00	\$ 20,790,000	420,000		
176	97.00	99.05	\$ 20,800,500	430,500		
177	97.00	97.25	\$ 116,700,000	300,000		
178	100.00	100.00	\$ 83,662,724	-		
179	100.00	100.00	\$ 101,067,154	-		
180	97.30	97.42	\$ 75,987,600	93,600		
181	96.60	97.00	\$ 75,874,370	312,884		
182	95.60	96.10	\$ 43,148,996	224,501		
183	95.50	89.50	\$ 4,537,650	(304,200)		
184	92.25	85.00	\$ 7,378,000	(629,300)		
185			<b>706,839,411</b>	<b>365,157</b>		
186	100.00	192.85	32,784,500.00	15,784,500		
187	98.75	98.37	9,333,017.08	(36,053)		

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	O	P	Q	R	S	T	U	V	W	X	Y	Z
140	Mezz FLT	(1.05)									1.00	
141	Mezz FLT	(3.00)					1.00					
142	Mezz FLT	0.00										
143	Mezz FLT	1.14										
144	Mezz FLT	12.01										
145	Mezz FLT	(4.97)		1.00								
146	Mezz FLT	(4.82)		1.00								
147	Mezz FLT	0.00										
148	Mezz FLT	0.00										
149	Mezz FLT	0.00										
150	Mezz FLT	0.00										
151	Mezz FLT	0.00										
152	Mezz FLT Total											
153	B-Note	(16.85)	1.00									
154	B-Note	(16.83)	1.00									
155	Mezz FXD Total											
156	Mezz FXD	0.00										
157	Mezz FXD	5.34										
158	Mezz FXD Total											
159	REO	0.00										
160	REO	(17.26)	1.00									
161	REO	0.00										
162	REO	20.00										
163	REO / EQUITY											
164	\$	-										
165	SECURITIES	0.28										
166	Europe	2.75										
167	Europe	0.67										
168	Europe	(3.00)					1.00					
169	Europe	(1.00)									1.00	
170	Europe	(6.25)	1.00									
171	Europe	4.50										
172	Europe	(2.85)						1.00				
173	Europe	(2.09)							1.00			
174	Europe	0.00										
175	Europe	2.00										
176	Europe	2.05										
177	Europe	0.25										
178	Europe	0.00										
179	Europe	0.00										
180	Europe	0.12										
181	Europe	0.40										
182	Europe	0.50										
183	Europe	(6.00)	1.00									
184	Europe	(7.25)	1.00									
185	Europe Total											
186	Asia	92.85										
187	Asia	(0.38)										

	AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP
140													1.00		37.8	
141													1.00		46.9	
142	1.00												1.00		115.3	
143			1.00										1.00		51.3	
144										1.00			1.00		17.0	
145													1.00		0.8	
146													1.00		19.9	
147	1.00												1.00		13.2	
148	1.00												1.00		13.2	
149	1.00												1.00		61.9	
150	1.00												1.00		270.1	
151	1.00												1.00		46.8	
152																
153													1.00		87.0	87.00583
154													1.00		56.8	56.841914
155																
156	1.00												1.00		131.6	
157											1.00		1.00		63.1	
158																
159	1.00												1.00		34.0	
160													1.00		148.2	148.2240977
161	1.00												1.00		39.0	
162											1.00		1.00		21.0	
163																
164																
165	1.00												1.00		253.0	
166						1.00							1.00		4.0	
167		1.00											1.00		40.9	
168													1.00		3.2	
169													1.00		4.1	
170													1.00		0.5	0.54085
171										1.00			1.00		1.2	
172													1.00		13.5	
173													1.00		16.5	
174	1.00												1.00		73.3	
175					1.00								1.00		20.4	
176					1.00								1.00		20.4	
177	1.00												1.00		116.4	
178	1.00												1.00		83.7	
179	1.00												1.00		101.1	
180	1.00												1.00		75.9	
181	1.00												1.00		75.6	
182		1.00											1.00		42.9	
183													1.00		4.8	4.84185
184													1.00		8.0	8.0073
185																
186											1.00		1.00		17.0	
187	1.00												1.00		9.4	

	AQ	AR	AS	AT	AU	AV	AW	AX	AY	AZ	BA	BB
140								37.75288				
141				46.9236906								
142										115.2918		
143												51.32807613
144												
145	0.782069124											
146	19.94531793											
147										13.19265		
148										13.19265		
149										61.904507		
150										270.114474		
151										46.759384		
152												
153												
154												
155												
156										131.565		
157												
158												
159										34		
160												
161										39		
162												
163												
164												
165										252.9767393		
166												
167											40.92	
168				3.2453								
169								4.14848				
170												
171												
172					13.493275							
173						16.5015						
174										73.30644		
175												
176												
177										116.4		
178										83.662724		
179										101.067154		
180										75.894		
181										75.561486		
182											42.9244956	
183												
184												
185												
186												
187										9.369070209		

	BC	BD	BE	BF	BG	BH	BI	BJ
140								
141								
142								
143								
144								16.99052034
145								
146								
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151								
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154								
155								
156								
157								63.11344351
158								
159								
160								
161								
162								20.9597244
163								
164								
165								
166			4.0362					
167								
168								
169								
170								
171							1.1832	
172								
173								
174								
175		20.37						
176		20.37						
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183								
184								
185								
186								17
187								

	A	B	C	D	E	F	G
188	Q3	Asia	Sold	DTC9 Retained Notes A-2	Mass Mutual	18,975,332	18,975,332
189	Q3	Asia	Sold	Orca Koenji Minami	Various	1,158,004	1,158,004
190	Q3	Asia	Sold	LJAC 7 Retained Notes (A Note)	Hokushinren	30,516,432	30,272,300
191	Q3	Asia	Sold	LJAC 7 Retained Notes F3	Securities Buyers	2,441,315	2,355,869
192	Q4	Asia	Sold	DTC9 Retained Notes (LBJ)	NTT Finance	4,629,630	4,548,611
193	Q1	Asia	Sold	Kismet	RHB	11,395,792	11,395,792
194	Q2	Asia	Sold	Kismet	SMBC	32,216,117	32,216,117
195		<b>Asia Total</b>				<b>127,820,287</b>	<b>127,291,095</b>
196		<b>Grand Total</b>				<b>3,985,092,819</b>	<b>3,715,704,811</b>
197							
198							
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208		<b>Grand Total (Q2 &amp; Q3)</b>				<b>11,464,256,642</b>	<b>9,011,801,153</b>
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	H	I	J	K	L	M
188	100.00	95.98	18,212,523.72	(762,808)		
189	100.00	63.05	730,121.54	(427,882)		
190	99.20	98.38	30,022,065.73	(250,235)		
191	96.50	99.50	2,429,107.98	73,239		
192	98.25	98.44	4,557,407.41	8,796		
193	100.00	100.00	11,395,791.83	-		
194	100.00	100.00	32,216,117.19	-		
195			<b>141,680,652</b>	<b>14,389,557</b>		
196			<b>3,656,207,962</b>	<b>(59,496,849)</b>		
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	O	P	Q	R	S	T	U	V	W	X	Y	Z
188	Asia	(4.02)			1.00							
189	Asia	(36.95)	1.00									
190	Asia	(0.82)										1.00
191	Asia	3.00										
192	Asia	0.19										
193	Asia	0.00										
194	Asia	0.00										
195												
196			<b>7.00</b>	<b>3.00</b>	<b>1.00</b>	<b>1.00</b>	<b>2.00</b>	<b>3.00</b>	<b>1.00</b>	<b>0.00</b>	<b>2.00</b>	<b>1.00</b>
197												
198	Max	92.85	35.00	25.00	20.00	15.00	10.00	5.00	10.00	15.00	20.00	25.00
199	Min	(36.95)	45.00									
200	Range	129.80										
201	Average	0.14										
202	Standard Deviation	12.87										
203												
204												
205												
206												
207												
208			<b>16</b>	<b>4</b>	<b>1</b>	<b>4</b>	<b>2</b>	<b>4</b>	<b>2</b>	<b>1</b>	<b>8</b>	<b>2</b>
209												
210												
211												
212	Max	92.85										
213	Min	(36.95)										
214	Range	129.80										
215	Average	(0.17)										
216	Standard Deviation	9.36										
217												
218												
219												
220		4.00										
221		3.00										
222		2.00										
223												
224												
225		1.00										
226		5.00										
227		6.00										
228												
229												
230												
231	Max	6.00										
232	Min	1.00										
233	Range	5.00										
234	Average	(0.17)										
235	Standard Deviation	9.36										

	AA	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP
188													1.00		19.0	
189													1.00		1.2	1.158004026
190													1.00		30.3	
191							1.00						1.00		2.4	
192	1.00												1.00		4.5	
193	1.00												1.00		11.4	
194	1.00												1.00		32.2	
195																
196	<b>23.00</b>	<b>7.00</b>	<b>7.00</b>	<b>0.00</b>	<b>2.00</b>	<b>1.00</b>	<b>1.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.00</b>	<b>4.00</b>					
197																
198	30.00	35.00	40.00	45.00	50.00	55.00	60.00	65.00	70.00	75.00	80.00					
199																
200											67.00					
201																
202																
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204																
205																
206																
207																
208	<b>58</b>	<b>17</b>	<b>12</b>	<b>3</b>	<b>7</b>	<b>2</b>	<b>1</b>	<b>1</b>	<b>2</b>	<b>3</b>	<b>9</b>					
209																
210																
211																
212											159.00					
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	AQ	AR	AS	AT	AU	AV	AW	AX	AY	AZ	BA	BB
188		18.97533207										
189												
190									30.27230047			
191												
192										4.548611111		
193										11.39579183		
194										32.21611719		
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	BC	BD	BE	BF	BG	BH	BI	BJ
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191				2.355868545				
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	A	B	C	D	E	F
1	90.83	1.57			94.00	-
2	90.38	(0.02)			94.00	-
3	90.33	0.03			94.00	-
4	96.89	2.16			92.42	-
5	0.87	0.02			95.85	-
6	2.18	0.03			94.53	(3.91)
7	2.80	0.01			90.00	0.20
8	0.68	(0.01)			95.72	0.95
9	98.54	1.46			95.72	1.11
10	92.44	(2.65)			95.72	1.08
11	94.69	4.89			95.72	0.84
12	94.46	2.56			95.72	0.98
13	95.50	(0.00)			95.72	0.76
14	97.44	(0.95)			95.72	0.99
15	94.07	0.81			95.72	1.16
16	86.10	1.20			95.72	1.19
17	86.03	0.47			95.72	1.10
18	81.52	0.49			95.72	1.14
19	85.94	0.13			82.50	-
20	75.17	8.56			82.50	-
21	93.59	6.41			98.11	(2.72)
22	85.12	0.14			98.11	(2.72)
23	85.12	0.95			100.00	(4.50)
24	81.87	3.73			85.80	(1.05)
25	87.69	0.01			90.00	(3.00)
26	93.40	(11.90)			98.54	-
27	87.15	0.19			84.47	1.14
28	86.76	0.13			73.19	12.01
29	93.36	(9.23)			90.47	(4.97)
30	84.60	-			90.50	(4.82)
31	87.09	(1.79)			85.50	-
32	98.37	(16.38)			85.50	-
33	88.59	0.91			100.00	-
34	92.61	(1.11)			100.00	-
35	88.13	(1.13)			100.00	-
36	89.18	(5.98)			98.09	(16.85)
37	89.01	(5.61)			98.00	(16.83)
38	93.72	(8.72)			89.50	-
39	82.80	6.45			84.19	5.34
40	98.37	(14.42)			100.00	-
41	98.37	(14.42)			75.26	(17.26)
42	98.37	(14.42)			100.00	-
43	98.33	(4.73)			100.00	20.00
44	91.04	(1.04)			87.24	0.28
45	93.50	(3.50)			93.00	2.75
46	86.38	(0.38)			93.00	0.67
47	66.26	1.74			83.00	(3.00)
48	86.00	2.47			89.60	(1.00)

	A	B	C	D	E	F
49	81.15	1.80			93.25	(6.25)
50	90.00	1.00			68.00	4.50
51	90.00	2.00			93.25	(2.85)
52	90.00	2.25			95.00	(2.09)
53	88.57	(0.44)			94.20	-
54	100.61	0.83			97.00	2.00
55	90.09	(0.10)			97.00	2.05
56	93.50	0.75			97.00	0.25
57	78.13	(0.41)			100.00	-
58	68.67	(1.26)			100.00	-
59	99.45	(0.45)			97.30	0.12
60	70.52	(1.14)			96.60	0.40
61	100.67	0.09			95.60	0.50
62	66.59	4.24			95.50	(6.00)
63	71.02	(1.24)			92.25	(7.25)
64	78.11	0.45			100.00	92.85
65	72.97	2.20			98.75	(0.38)
66	98.47	1.37			100.00	(4.02)
67	95.20	0.13			100.00	(36.95)
68	87.45	0.19			99.20	(0.82)
69	92.80	0.94			96.50	3.00
70	62.69	6.18			98.25	0.19
71	101.71	0.23			100.00	-
72	95.69	1.06			100.00	-
73	70.48	4.58				
74	84.00	11.44				
75	96.49	(2.00)				
76	101.60	-				
77	100.01	-				
78	99.84	-				
79	99.13	0.87				
80	97.00	(3.71)				
81	95.79	4.21				
82	98.65	0.81				
83	98.65	0.81				
84	97.77	0.64				
85	97.00	(3.84)				
86	100.00	-				
87	100.00	(0.01)				
88	100.00	-				
89	100.00	-				
90	100.00	-				