

	A	B	C	D	E	F
1						
2			NET P&L BREAKDOWNS			
3					2007	1Q 08
4						
5		Gross Asset Change			(1,192)	(1,444)
6			Americas		(1,045)	(1,172)
7			Europe		(127)	(267)
8			Asia		(20)	(5)
9						
10		Hedge Change			285	380
11						
12		Total Position Marks			(907)	(1,064)
13						
14		Hedge Inefficiency				(28)
15						
16		Total Net P&L Impact			(907)	(1,092)
17						
18						
19						
20						
21						
22						
23						
24						
25						
26						
27		Please note: For JVs with IMD the share of their revenues for Coeur Defence, Archstone & Suncal Master 3 - EXCLUDED from markdowns above (only Real Estate BPM shown)				

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T
1														
2							Position Marks by Category		2007	Q1 2008	Q2 2008	1H 2008	Q3 2008	
3	2Q 08	3Q 08	4Q 08	YTD										
4							GAAP Asset Class							
5	(894)	(1,585)	0	(3,923)			Mortgage Inventory	Mortgages & Mortgage Backed	(630)	(576)	(338)	(913)	(607)	
6	(793)	(1,286)		(3,251)			RE Held for Sale	RE Held for Sale	(276)	(497)	(442)	(939)	(848)	
7	(99)	(238)		(604)			Corporate Debt	Corporate Debt	0	(54)	(27)	(81)	(30)	
8	(2)	(60)		(67)			Corporate Equity	Corporate Equity	0	0	(289)	(289)	(100)	
9							Total		(906)	(1,126)	(1,096)	(2,222)	(1,585)	
10	(230)	103		253										
11							Significant Exposure Bucket							
12	(1,124)	(1,482)	0	(3,670)			Archstone	Archstone	0	0	(289)	(289)	(110)	
13							Suncal	Suncal	(129)	(166)	(178)	(345)	(212)	
14	(223)	0		(251)			Other U.S.	Other US	(630)	(688)	(557)	(1,245)	(964)	
15							Europe	Europe	(127)	(267)	(78)	(345)	(238)	
16	(1,347)	(1,482)	0	(3,921)			Asia	Asia	(20)	(5)	7	2	(60)	
17									(906)	(1,126)	(1,096)	(2,222)	(1,585)	
18														
19							FAS157 Category							
20							Level 1		1	0	0	0		
21							Level 2		2	(321)	(504)	(225)	(730)	(379)
22							Level 3		3	(309)	(125)	(428)	(554)	(357)
23							Consolidated (Not Subj. to FAS157)	C		(276)	(497)	(442)	(939)	(848)
24										(906)	(1,126)	(1,096)	(2,222)	(1,585)
25														
26														
27														

	U	V	W	X	Y	Z	AA	
1								
2								
3								
4								
5								
6								
7	EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.							
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								
21								
22								
23								
24								
25								
26								
27								

	A	B	C	D	E	F	G	H	I
1	Global Real Estate 2008 Net Mark Downs								
2	(\$mm)								
3									
4									
5	Description	Mark Downs Q1 08	Mark Downs Q2 08	Mark Downs Q3 08	MAY				
6	Land and Condos (CA only)								
7	CA Land & Condos - Troxler	(23)	(130)	(8)	(121)		(161)		
8	CA Land & Condos - SunCal	(156)	(178)	(212)	(163)		(547)		
9	CA Land & Condos - Other	(124)	(17)	(145)	(17)		(286)		
10	Total Land and Condos (CA only)	(303)	(325)	(365)	(302)		(994)		
11									
12	Land and Condos (US excluding CA)	(120)	(148)	(350)	(148)		(618)		
13									
14	US Other Principal Transactions	(4)	(7)	0	0				
15									
16	US Comm'l Whole Loans (Sr, Mezz, B-notes)	(143)	(195)	(306)	(136)		(644)		
17									
18	CMBS Securities	(150)	0	0	0		(150)		
19									
20	Bridge Equity	(72)	(349)	(265)	(149)		(686)		
21									
22	Total US	(792)	(1,025)	(1,286)	(735)		(3,103)		
23									
24	Europe Principal Transactions	(5)	(34)	(10)	(20)		(49)		
25									
26	Europe Comm'l Loans, CMBS & Bridge Equity	(262)	(44)	(228)	(11)		(535)		
27									
28	Total Europe	(267)	(78)	(238)	(31)		(584)		
29									
30	Total Asia	(5)	7	(60)	3		(58)		
31									
32	Total Real Estate Position Mark Downs	(1,064)	(1,096)	(1,585)	(762)		(3,745)		
33									
34	RE Held for Sale	(287)	(442)	(848)	(248)				
35	Mortgages & Mortgage Backed	(724)	(338)	(607)	(359)				
36	Corporate Debt	(54)	(27)	(30)	0				

Summary

Page 1 of 4

	J	K	L	M	N	O	P
1							
2							
3	EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.						
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							
21							
22							
23							
24							
25							
26							
27							
28							
29							
30							
31							
32							
33							
34							
35							
36							

	A	B	C	D	E	F	G	H	I
37	Corporate Equity	0	(289)	(100)	(100)				
38		(1,064)	(1,096)	(1,585)	(707)				
39									
40	Non-Itraxx Hedges			78					
41	Itraxx hedges	0	(181)	20	0				
42	CMBX/DNS Trading	(28)	(42)	6	0				
43		(28)	(223)	103	0				
44									
45	Total Write Downs (INCL Hedges)	(1,092)	(1,318)	(1,482)	(707)				
46									

	J	K	L	M	N	O	P
37							
38							
39							
40							
41							
42							
43							
44							
45							
46							

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	
1																			
2																			
3			Q3 NET P&L BREAKDOWNS																
4			MTM		RUN RATE COMPONENTS			TOTAL Q3											
5			REALIZED	UNREALIZED	CARRY	TRADING	LTD					CHECK							
6			AMERICAS	(\$92)	(\$1,195)	\$186	(\$199)	(\$66)				(1,365)	\$0.00						
7			EUROPE	\$4	(\$242)	\$5	(\$9)	(\$17)				(259)	\$0.00						
8			ASIA	\$35	(\$95)	\$23	\$39	(\$23)				(22)	\$0.00						
9																			
10			TOTAL	(\$54)	(\$1,531)	\$214	(\$169)	(\$106)				(1,646)							
11																			
12																			
13																			
14																			
15																			
16																			
17																			
18																			
19																			
20																			
21																			
22																			
23																			
24																			
25																			
26																			
27																			
28																			
29																			

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	A	B	C	D	E	F	
1			1	2	3	4	5
2		Global Real Estate					
3		2008 Mark Downs					
4							
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08	
6	I	California Land and Condos					
7							
8	Troxler	LB Troxler Res Ventures 34		(4.0)		(4.0)	
9	Troxler	LB Troxler Res Ventures 17 LLC		(4.0)		(4.0)	
10	Troxler	LB Troxler Residential Ventures 15 (Petrini Bakersfield)				0.0	
11	Troxler	LB Troxler Res Ventures 20		(3.4)		(3.4)	
12	Troxler	LB Troxler Res Ventures 35		(3.0)	(9.6)	(12.6)	
13	Troxler	LB Troxler Residential Ventures 9 (Integral Otay Mesa)				0.0	
14	Troxler	LB Troxler Res Ventures 30		(2.7)		(2.7)	
15	Troxler	LB Troxler Res Ventures 36 (Schaffel Albers/McKinley IV)			(8.2)	(8.2)	
16	Troxler	North Peak (debt component of LB Troxler 37)			(8.0)	(8.0)	
17	Troxler	LB Troxler Res Ventures 22 (McKinley III, IV, Riverfront)			(7.6)	(7.6)	
18	Troxler	LB Troxler Res Ventures 34 (Valley Villas, Marina Lofts)			(7.0)	(7.0)	
19	Troxler	LB Troxler Res Ventures 23 (Harvard Casa Grande) - Az			(5.0)	(5.0)	
20	Troxler	LB Troxler Res Ventures 28 (McKinley V)			(3.0)	(3.0)	
21	Troxler	LB Troxler Residential Ventures 34 LLC				0.0	
22	Troxler	LB Troxler Residential Ventures 18 (Little Tokyo)				0.0	
23	Troxler	LB Troxler Residential Ventures 32 LLC				0.0	
24	Troxler	LB Troxler Residential Ventures 23 (Harvard Casa Grande)				0.0	
25	Troxler	LB Troxler Residential Ventures 29 (Hassayampa Ranch)				0.0	
26	Troxler	LB Troxler Residential Ventures 19 (Variel Warner)				0.0	
27	Troxler	LB Troxler Res Ventures 40 (Park Sorrento)			(3.0)	(3.0)	
28	Troxler	Boulder Springs Mezzanine				0.0	
29	Troxler	Spring Mtn Ranch (Calif Land Troxler)				0.0	
30	Troxler	LB Troxler Res Ventures 29 (Hassayampa Ranch) - Az			(2.0)	(2.0)	
31	Troxler	Mammoth Crossing				0.0	
32		Total Troxler	0.0	(17.1)	(53.3)	(70.4)	
33							
34	SunCal	SunCal PTG Delta Shores		(33.5)		(33.5)	

	G	H	I	J	K	L	M	N	O	P	Q
1	6	7	8	9	10	11	12	13	14.0	15	16
2											
3											
4											
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
6											
7											
8				0.0				0.0	(4.0)	Y	RE Held for Sale
9				0.0				0.0	(4.0)	Y	RE Held for Sale
10			(20.9)	(20.9)				0.0	(20.9)	Y	RE Held for Sale
11				0.0				0.0	(3.4)	N	Mortgages & Mortgage Backed
12			(0.4)	(0.4)				0.0	(13.0)	N	Mortgages & Mortgage Backed
13			2.6	2.6				0.0	2.6	Y	RE Held for Sale
14				0.0				0.0	(2.7)	Y	RE Held for Sale
15				0.0				0.0	(8.2)	Y	RE Held for Sale
16				0.0				0.0	(8.0)	Y	RE Held for Sale
17				0.0				0.0	(7.6)	Y	RE Held for Sale
18				0.0			(3.3)	(3.3)	(10.3)	Y	RE Held for Sale
19				0.0				0.0	(5.0)	Y	RE Held for Sale
20				0.0				0.0	(3.0)	Y	RE Held for Sale
21			(6.0)	(6.0)				0.0	(6.0)	Y	RE Held for Sale
22			(3.0)	(3.0)				0.0	(3.0)	Y	RE Held for Sale
23			(2.5)	(2.5)				0.0	(2.5)	Y	RE Held for Sale
24			(3.0)	(3.0)				0.0	(3.0)	Y	RE Held for Sale
25			(2.0)	(2.0)				0.0	(2.0)	Y	RE Held for Sale
26				0.0	(1.4)			(1.4)	(1.4)	Y	RE Held for Sale
27				0.0			(3.3)	(3.3)	(6.3)	Y	RE Held for Sale
28			(28.6)	(28.6)				0.0	(28.6)	N	Mortgages & Mortgage Backed
29			(57.0)	(57.0)				0.0	(57.0)	Y	RE Held for Sale
30				0.0				0.0	(2.0)	Y	RE Held for Sale
31	(8.8)			(8.8)				0.0	(8.8)	Y	RE Held for Sale
32	(8.8)	0.0	(120.8)	(129.6)	(1.4)	0.0	(6.6)	(8.0)	(208.0)		
33											
34				0.0				0.0	(33.5)	Y	Mortgages & Mortgage Backed

	R	S	T	U	V
1	17	18	19	20	21
2					
3					
4					
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
6					
7					
8	RE Held for Sale	C	Other US		VE78
9	RE Held for Sale	C	Other US		UB95
10	RE Held for Sale	C	Other US		VU70
11	Mortgages & Mortgage Backed	3	Other US		VD92
12	Mortgages & Mortgage Backed	3	Other US		VF28
13	RE Held for Sale	C	Other US		UA70
14	RE Held for Sale	C	Other US		VG56
15	RE Held for Sale	C	Other US		VZ93
16	RE Held for Sale	C	Other US		VZ36
17	RE Held for Sale	C	Other US		VA80
18	RE Held for Sale	C	Other US	UNREALIZED	VE78
19	RE Held for Sale	C	Other US		VL62
20	RE Held for Sale	C	Other US		VQ22
21	RE Held for Sale	C	Other US		VE78
22	RE Held for Sale	C	Other US		UC97
23	RE Held for Sale	C	Other US		VV60
24	RE Held for Sale	C	Other US		VL62
25	RE Held for Sale	C	Other US		VT91
26	RE Held for Sale	C	Other US	UNREALIZED	UD57
27	RE Held for Sale	C	Other US	REALIZED	WE13
28	Mortgages & Mortgage Backed	3	Other US		VB42
29	RE Held for Sale	C	Other US		UC34
30	RE Held for Sale	C	Other US		VT91
31	RE Held for Sale	C	Other US		WB96
32					
33					
34	RE Held for Sale	C	Suncal		#N/A

	W	X	Y	Z
1	22	#REF!		
2				
3				
4				
5	category 2	Lien (DIS)	q3chk	REGION
6				
7				
8	Held for Sale	Equity	-	US
9	Held for Sale	Equity	-	US
10	Held for Sale	Equity	-	US
11	Mortgage Inventory	Equity	-	US
12	Mortgage Inventory	Equity	-	US
13	#N/A	Equity	-	US
14	Held for Sale	Equity	-	US
15	Held for Sale	Equity	-	US
16	Held for Sale	Equity	-	US
17	Held for Sale	Equity	-	US
18	Held for Sale	Equity	(3)	US
19	Held for Sale	Equity	-	US
20	Held for Sale	Equity	-	US
21	Held for Sale	Equity	-	US
22	Held for Sale	Equity	-	US
23	Held for Sale	Equity	-	US
24	Held for Sale	Equity	-	US
25	Held for Sale	Equity	-	US
26	#N/A	Equity	(1)	US
27	Held for Sale	Equity	(3)	US
28	Mortgage Inventory	Senior	-	US
29	Held for Sale	Mezzanine	-	US
30	Held for Sale	Equity	-	US
31	#N/A	Mezzanine	-	US
32			(8)	
33			-	
34		#N/A	-	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
35	SunCal	Suncal PTG LB Delta Master IV Member LLC		(7.4)		(7.4)
36	SunCal	Suncal PTG LB Indio Land LLC		(0.3)		(0.3)
37	SunCal	Suncal Marblehead/Heartland		(10.5)		(10.5)
38	SunCal	Suncal Revolver				0.0
39	SunCal	SCC Communities I				0.0
40	SunCal	Suncal LBREP		(45.0)	(8.8)	(53.8)
41	SunCal	Suncal Pacific Point 2004 Mezz				0.0
42	SunCal	Suncal Oak Valley		(21.8)		(21.8)
43	SunCal	Delta Cove Senior				0.0
44	SunCal	LB/L Duc III Master LLC				0.0
45	SunCal	Suncal Pacific Point				0.0
46	SunCal	Suncal Master III - Omnibus				0.0
47	SunCal	Master 3				0.0
48	SunCal	Suncal Ritter Ranch Revolver				0.0
49	SunCal	Suncal Ritter Ranch		(39.0)		(39.0)
50		Total SunCal	0.0	(157.5)	(8.8)	(166.3)
51						
52	Other CA Land and Condos	PCCP Mountain House		(15.0)		(15.0)
53	Other CA Land and Condos	Skyline at Macarthur		(14.0)		(14.0)
54	Other CA Land and Condos	PCCP LB Mariposa Lakes LLC		(10.0)		(10.0)
55	Other CA Land and Condos	PCCP LB Neuvo Lake LLC		(5.1)		(5.1)
56	Other CA Land and Condos	PCCP LB Central Valley		(5.0)		(5.0)
57	Other CA Land and Condos	LB Monte Sereno LLC		(4.0)		(4.0)
58	Other CA Land and Condos	LB Montecito LLC		(3.4)		(3.4)
59	Other CA Land and Condos	PCCP LB Colleague Park LLC		(3.0)		(3.0)
60	Other CA Land and Condos	LB Palm Springs LP		(2.9)		(2.9)
61	Other CA Land and Condos	LB Valle Di Oro		(1.7)		(1.7)
62	Other CA Land and Condos	LB Hercules		(1.3)		(1.3)
63	Other CA Land and Condos	Heritage Fields			(15.0)	(15.0)
64	Other CA Land and Condos	PCCP LB San Clemente LLC			(8.0)	(8.0)
65	Other CA Land and Condos	PCCP LB Central Valley Land			(5.0)	(5.0)
66	Other CA Land and Condos	LB DESILVA				0.0
67	Other CA Land and Condos	Boulder Springs				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
35		(7.2)		(7.2)				0.0	(14.6)	Y	RE Held for Sale
36		(3.9)	(1.0)	(4.9)				0.0	(5.2)	Y	RE Held for Sale
37			(1.5)	(1.5)			(52.3)	(52.3)	(64.3)	Y	Mortgages & Mortgage Backed
38		(3.7)	(13.4)	(17.1)				0.0	(17.1)	Y	Mortgages & Mortgage Backed
39			(25.4)	(25.4)			(97.6)	(97.6)	(123.0)	Y	Mortgages & Mortgage Backed
40				0.0				0.0	(53.8)	Y	Mortgages & Mortgage Backed
41			(2.0)	(2.0)				0.0	(2.0)	Y	Mortgages & Mortgage Backed
42			(14.4)	(14.4)				0.0	(36.2)	Y	Mortgages & Mortgage Backed
43			(67.5)	(67.5)			22.5	22.5	(45.0)	Y	Mortgages & Mortgage Backed
44			(16.6)	(16.6)				0.0	(16.6)	Y	RE Held for Sale
45				0.0			(22.0)	(22.0)	(22.0)	C	RE Held for Sale
46				0.0			12.7	12.7	12.7	C	RE Held for Sale
47				0.0		(12.4)	(14.9)	(27.3)	(27.3)	Y	Mortgages & Mortgage Backed
48				0.0			(6.1)	(6.1)	(6.1)	C	RE Held for Sale
49			(21.7)	(21.7)			(42.1)	(42.1)	(102.7)	Y	Mortgages & Mortgage Backed
50	0.0	(14.8)	(163.4)	(178.2)	0.0	(12.4)	(199.8)	(212.2)	(556.7)		
51											
52				0.0			(41.0)	(41.0)	(56.0)	Y	RE Held for Sale
53			(9.1)	(9.1)				0.0	(23.1)	N	Mortgages & Mortgage Backed
54				0.0		(15.0)	(0.2)	(15.2)	(25.2)	Y	RE Held for Sale
55				0.0				0.0	(5.1)	Y	RE Held for Sale
56				0.0				0.0	(5.0)	Y	RE Held for Sale
57				0.0				0.0	(4.0)	N	Mortgages & Mortgage Backed
58				0.0				0.0	(3.4)	N	Mortgages & Mortgage Backed
59				0.0				0.0	(3.0)	Y	RE Held for Sale
60				0.0				0.0	(2.9)	N	Mortgages & Mortgage Backed
61				0.0				0.0	(1.7)	N	Mortgages & Mortgage Backed
62				0.0				0.0	(1.3)	Y	RE Held for Sale
63				0.0				0.0	(15.0)	N	Mortgages & Mortgage Backed
64			(8.2)	(8.2)				0.0	(16.2)	Y	RE Held for Sale
65				0.0				0.0	(5.0)	Y	RE Held for Sale
66				0.0			(0.2)	(0.2)	(0.2)	3	Mortgages & Mortgage Backed
67				0.0			(20.0)	(20.0)	(20.0)	3	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
35	RE Held for Sale	C	Suncal		WH5988
36	RE Held for Sale	C	Suncal		TO31
37	RE Held for Sale	C	Suncal	UNREALIZED	WH2485
38	RE Held for Sale	C	Suncal		VX64
39	RE Held for Sale	C	Suncal	UNREALIZED	WH9121
40	RE Held for Sale	C	Suncal		00006964
41	RE Held for Sale	C	Suncal		UD56
42	RE Held for Sale	C	Suncal		WH2105
43	RE Held for Sale	C	Suncal	UNREALIZED	WH5719
44	RE Held for Sale	C	Suncal		TH11
45	RE Held for Sale	C	Suncal	UNREALIZED	WH1085
46	RE Held for Sale	C	Suncal	UNREALIZED	
47	RE Held for Sale	C	Suncal	UNREALIZED	TH11
48	RE Held for Sale	C	Suncal	UNREALIZED	WH9125
49	RE Held for Sale	C	Suncal	UNREALIZED	WH9122
50					
51					
52	RE Held for Sale	C	Other US	UNREALIZED	UD13
53	Mortgages & Mortgage Backed	3	Other US		WE126
54	RE Held for Sale	C	Other US	REALIZED	UA29
55	RE Held for Sale	C	Other US		VR48
56	RE Held for Sale	C	Other US		WE41
57	Mortgages & Mortgage Backed	3	Other US		VE83
58	Mortgages & Mortgage Backed	3	Other US		VJ03
59	RE Held for Sale	C	Other US		WH5701
60	Mortgages & Mortgage Backed	3	Other US		VC13
61	Mortgages & Mortgage Backed	3	Other US		VK59
62	RE Held for Sale	C	Other US		WE292
63	Mortgages & Mortgage Backed	3	Other US		VU22
64	RE Held for Sale	C	Other US		TY29
65	RE Held for Sale	C	Other US		WE41
66	Mortgages & Mortgage Backed	3	Other US	REALIZED	RG85
67	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	VB43

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
35	Held for Sale	Equity	-	US
36	Held for Sale	Equity	-	US
37	Held for Sale	Mezzanine	(52)	US
38	Held for Sale	Mezzanine	-	US
39	Held for Sale	Senior	(98)	US
40	Held for Sale	Senior	-	US
41	Held for Sale	Senior	-	US
42	Held for Sale	Mezzanine	-	US
43	Held for Sale	Senior	23	US
44	Held for Sale	Equity	-	US
45		Senior	(22)	US
46		Equity	13	US
47	Held for Sale	Equity	(27)	US
48	Held for Sale	Mezzanine	(6)	US
49	Held for Sale	Senior	(42)	US
50			(212)	
51			-	
52	Held for Sale	Equity	(41)	US
53	#N/A	Mezzanine	-	US
54	Held for Sale	Equity	(15)	US
55	Held for Sale	Equity	-	US
56	Held for Sale	Equity	-	US
57	Mortgage Inventory	Equity	-	US
58	Mortgage Inventory	Equity	-	US
59	Held for Sale	Equity	-	US
60	Mortgage Inventory	Equity	-	US
61	Mortgage Inventory	Equity	-	US
62	#N/A	Equity	-	US
63	Mortgage Inventory	Senior	-	US
64	#N/A	Equity	-	US
65	Held for Sale	Equity	-	US
66		Equity	(0)	US
67		Senior	(20)	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
68	Other CA Land and Condos	Petrini Bakersfield				0.0
69	Other CA Land and Condos	222 Broadway				0.0
70	Other CA Land and Condos	PCCP Roseville/Fiddymment				0.0
71	Other CA Land and Condos	LB Troxler Residential Ventures 16 (HTW Ventures)				0.0
72	Other CA Land and Condos	LB Brentwood LLC				0.0
73	Other CA Land and Condos	LB EL Cajon LLC				0.0
74	Other CA Land and Condos	PCCF Kamilos				0.0
75	Other CA Land and Condos	Otay Mesa				0.0
76	Other CA Land and Condos	LB EI Dorado LLC				0.0
77	Other CA Land and Condos	Ocean Ranch				0.0
78	Other CA Land and Condos	LB Troxler Residential Ventures 38 (North Meadows)				0.0
79	Other CA Land and Condos	Rocklin				0.0
80	Other CA Land and Condos	LB Lancaster LLC				0.0
81	Other CA Land and Condos	Palmdale II				0.0
82	Other CA Land and Condos	Palmdale				0.0
83	Other CA Land and Condos	VCC Hillcrest Senior				0.0
84	Other CA Land and Condos	Palm Desert				0.0
85	Other CA Land and Condos	VCC Vacaville Senior				0.0
86	Other CA Land and Condos	10000 Santa Monica				0.0
87	Other CA Land and Condos	LB La Paloma - CRV 24			(5.0)	(5.0)
88	Other CA Land and Condos	LB Laborde Ranch LLC- CRV XV			(5.0)	(5.0)
89	Other CA Land and Condos	LB/L Pacer College Park PA2 LLC			(4.8)	(4.8)
90	Other CA Land and Condos	The Mark - Park Lofts LLC				0.0
91	Other CA Land and Condos	LB Norco Land LLC			(4.0)	(4.0)
92	Other CA Land and Condos	LB Market LLC (Market and 13th)			(3.1)	(3.1)
93	Other CA Land and Condos	LB Meniffee Town Center LLC			(3.0)	(3.0)
94	Other CA Land and Condos	LB Mission Valley LLC			(3.0)	(3.0)
95	Other CA Land and Condos	VCC Hercules II			(2.0)	(2.0)
96	Other CA Land and Condos	LB/L Pacer III College Park PA2 LLC			(0.2)	(0.2)
97		Other CA Land and Condos	0.0	(65.4)	(58.1)	(123.5)
98						
99		Total California Land and Condos	0.0	(240.0)	(120.3)	(360.3)
100						

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
68				0.0			(16.0)	(16.0)	(16.0)	C	RE Held for Sale
69				0.0			(9.5)	(9.5)	(9.5)	3	Mortgages & Mortgage Backed
70				0.0			(7.5)	(7.5)	(7.5)	3	Mortgages & Mortgage Backed
71				0.0			(6.9)	(6.9)	(6.9)	C	RE Held for Sale
72				0.0			(4.7)	(4.7)	(4.7)	C	RE Held for Sale
73				0.0			(4.2)	(4.2)	(4.2)	C	RE Held for Sale
74				0.0			(4.0)	(4.0)	(4.0)	3	Mortgages & Mortgage Backed
75				0.0			(2.5)	(2.5)	(2.5)	C	RE Held for Sale
76				0.0			(2.2)	(2.2)	(2.2)	C	RE Held for Sale
77				0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale
78				0.0			(1.1)	(1.1)	(1.1)	C	RE Held for Sale
79				0.0			(1.0)	(1.0)	(1.0)	C	RE Held for Sale
80				0.0			(0.9)	(0.9)	(0.9)	C	RE Held for Sale
81				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
82				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
83				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
84				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
85				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
86				0.0			8.8	8.8	8.8	C	RE Held for Sale
87				0.0				0.0	(5.0)	Y	RE Held for Sale
88				0.0			(1.9)	(1.9)	(6.9)	Y	RE Held for Sale
89				0.0			(3.8)	(3.8)	(8.6)	Y	RE Held for Sale
90				0.0		(7.0)		(7.0)	(7.0)	Y	RE Held for Sale
91				0.0				0.0	(4.0)	Y	RE Held for Sale
92				0.0				0.0	(3.1)	Y	RE Held for Sale
93				0.0				0.0	(3.0)	Y	RE Held for Sale
94				0.0				0.0	(3.0)	Y	RE Held for Sale
95				0.0				0.0	(2.0)	Y	RE Held for Sale
96				0.0				0.0	(0.2)	Y	RE Held for Sale
97	0.0	0.0	(17.3)	(17.3)	0.0	(22.0)	(123.3)	(145.3)	(286.1)		
98									0.0		
99	(8.8)	(14.8)	(301.5)	(325.1)	(1.4)	(34.4)	(329.7)	(365.5)	(1,050.9)		
100											

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
68	RE Held for Sale	C	Other US	UNREALIZED	VU97
69	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	VH34
70	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	SF35Z
71	RE Held for Sale	C	Other US	UNREALIZED	UC24
72	RE Held for Sale	C	Other US	UNREALIZED	WD17
73	RE Held for Sale	C	Other US	UNREALIZED	VK31
74	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WE119
75	RE Held for Sale	C	Other US	UNREALIZED	WD23
76	RE Held for Sale	C	Other US	UNREALIZED	VW29
77	RE Held for Sale	C	Other US	UNREALIZED	VO94
78	RE Held for Sale	C	Other US	UNREALIZED	WA54
79	RE Held for Sale	C	Other US	UNREALIZED	VU34
80	RE Held for Sale	C	Other US	UNREALIZED	WA81
81	RE Held for Sale	C	Other US	UNREALIZED	WE20
82	RE Held for Sale	C	Other US	UNREALIZED	WD55
83	RE Held for Sale	C	Other US	UNREALIZED	WH5803
84	RE Held for Sale	C	Other US	UNREALIZED	VN89
85	RE Held for Sale	C	Other US	UNREALIZED	WH8696
86	RE Held for Sale	C	Other US	REALIZED	WE225
87	RE Held for Sale	C	Other US		UG46
88	RE Held for Sale	C	Other US	REALIZED	TV18
89	RE Held for Sale	C	Other US	UNREALIZED	WE65
90	RE Held for Sale	C	Other US	UNREALIZED	UG68
91	RE Held for Sale	C	Other US		TM36
92	RE Held for Sale	C	Other US		VF50
93	RE Held for Sale	C	Other US		TR86
94	RE Held for Sale	C	Other US		WD19
95	RE Held for Sale	C	Other US		WE291
96	RE Held for Sale	C	Other US		WE161
97					
98					
99					
100					

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
68		Senior	(16)	US
69		Mezzanine	(10)	US
70		Equity	(8)	US
71		Equity	(7)	US
72		Equity	(5)	US
73		Equity	(4)	US
74		Senior	(4)	US
75		Senior	(3)	US
76		Equity	(2)	US
77		Senior	(2)	US
78		Equity	(1)	US
79		Senior	(1)	US
80		Equity	(1)	US
81		Senior	(1)	US
82		Senior	(1)	US
83		Senior	(1)	US
84		Senior	(1)	US
85		Senior	(1)	US
86		Senior	9	US
87	Held for Sale	Equity	-	US
88	Held for Sale	Equity	(2)	US
89	Held for Sale	Mezzanine	(4)	US
90	Held for Sale	Equity	(7)	US
91	Held for Sale	Equity	-	US
92	Held for Sale	Equity	-	US
93	Held for Sale	Equity	-	US
94	Held for Sale	Equity	-	US
95	#N/A	First	-	US
96	Held for Sale	Equity	-	US
97			(145)	
98			-	
99			(365)	
100			-	

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
101	II	Land and Condos (US excluding California)				
102	Land and Condos (US excluding California)	LB Key Marco LLC		(1.3)		(1.3)
103	Land and Condos (US excluding California)	PCCP LB Sand Creek and Saddlebrook LLC		(4.0)		(4.0)
104	Land and Condos (US excluding California)	Colonial Grand at Bayshore		(12.0)		(12.0)
105	Land and Condos (US excluding California)	Orlando Assets Acquisition		(14.0)		(14.0)
106	Land and Condos (US excluding California)	Greenwich Portfolio		(6.7)		(6.7)
107	Land and Condos (US excluding California)	LB Silverland LLC		(2.1)		(2.1)
108	Land and Condos (US excluding California)	PCCP LB Asu Towers		(7.6)		(7.6)
109	Land and Condos (US excluding California)	LB Block 38 LLC		(3.0)	(4.5)	(7.5)
110	Land and Condos (US excluding California)	LB CRV XL LLC (Lake Las Vegas Homes)			(3.0)	(3.0)
111	Land and Condos (US excluding California)	LB CRV XXXIX LLC (Lake Las Vegas Lots)			(6.0)	(6.0)
112	Land and Condos (US excluding California)	LB Block 34 LLC			(8.0)	(8.0)
113	Land and Condos (US excluding California)	Commons of McLean			(20.0)	(20.0)
114	Land and Condos (US excluding California)	LB Haverhill LLC		(3.4)		(3.4)
115	Land and Condos (US excluding California)	LB Maple Stephenson LLC				0.0
116	Land and Condos (US excluding California)	PAMI Alpha Drive				0.0
117	Land and Condos (US excluding California)	LB South Park IV LLC				0.0
118	Land and Condos (US excluding California)	PCCP LB Arrowhead Marsh				0.0
119	Land and Condos (US excluding California)	PCCP LB Beckman Ranch LLC				0.0
120	Land and Condos (US excluding California)	PCCP LB Desert Apartments LLC				0.0
121	Land and Condos (US excluding California)	Crossings at Otay Ranch				0.0
122	Land and Condos (US excluding California)	LB 816 Congress LLC				0.0
123	Land and Condos (US excluding California)	LB Bethesda				0.0
124	Land and Condos (US excluding California)	EB Loan				0.0
125	Land and Condos (US excluding California)	LB Spring Creek Investors LLC				0.0
126	Land and Condos (US excluding California)	LB Lecraw Portfolio LLC				0.0
127	Land and Condos (US excluding California)	LB Otay Mesa LLC				0.0
128	Land and Condos (US excluding California)	LB Imperial Worthington - CRV				0.0
129	Land and Condos (US excluding California)	LB 3033 Wilshire LLC				0.0
130	Land and Condos (US excluding California)	LB Rocklin LLC				0.0
131	Land and Condos (US excluding California)	LB OR Hillsboro LLC				0.0
132	Land and Condos (US excluding California)	LB Southwest Ranches LLC				0.0
133	Land and Condos (US excluding California)	Houston Apartments				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
101											
102				0.0				0.0	(1.3)	N	Mortgages & Mortgage Backed
103				0.0			(6.4)	(6.4)	(10.4)	N	Mortgages & Mortgage Backed
104				0.0		(9.0)		(9.0)	(21.0)	N	Mortgages & Mortgage Backed
105				0.0		(30.0)	(4.0)	(34.0)	(48.0)	Y	RE Held for Sale
106				0.0				0.0	(6.7)	Y	RE Held for Sale
107				0.0				0.0	(2.1)	Y	RE Held for Sale
108				0.0				0.0	(7.6)	Y	RE Held for Sale
109				0.0			3.3	3.3	(4.2)	N	Mortgages & Mortgage Backed
110				0.0				0.0	(3.0)	Y	RE Held for Sale
111				0.0				0.0	(6.0)	Y	RE Held for Sale
112				0.0				0.0	(8.0)	N	Mortgages & Mortgage Backed
113				0.0		(35.0)		(35.0)	(55.0)	Y	RE Held for Sale
114				0.0				0.0	(3.4)	N	Mortgages & Mortgage Backed
115			(15.0)	(15.0)				0.0	(15.0)	Y	Mortgages & Mortgage Backed
116			(4.0)	(4.0)				0.0	(4.0)	Y	Mortgages & Mortgage Backed
117			(1.5)	(1.5)				0.0	(1.5)	N	Mortgages & Mortgage Backed
118			1.0	1.0				0.0	1.0	Y	RE Held for Sale
119			(1.2)	(1.2)				0.0	(1.2)	N	Mortgages & Mortgage Backed
120			(1.3)	(1.3)				0.0	(1.3)	N	Mortgages & Mortgage Backed
121			(11.3)	(11.3)				0.0	(11.3)	N	Mortgages & Mortgage Backed
122			(10.0)	(10.0)			(2.0)	(2.0)	(12.0)	Y	RE Held for Sale
123				0.0		(8.0)	(0.4)	(8.4)	(8.4)	N	Mortgages & Mortgage Backed
124			(9.1)	(9.1)				0.0	(9.1)	N	Mortgages & Mortgage Backed
125			(4.0)	(4.0)			(4.4)	(4.4)	(8.4)	N	Mortgages & Mortgage Backed
126			(4.0)	(4.0)			(8.6)	(8.6)	(12.6)	N	Mortgages & Mortgage Backed
127			(3.5)	(3.5)				0.0	(3.5)	Y	RE Held for Sale
128			(3.2)	(3.2)				0.0	(3.2)	N	Mortgages & Mortgage Backed
129			(3.0)	(3.0)				0.0	(3.0)	Y	RE Held for Sale
130			(2.8)	(2.8)				0.0	(2.8)	Y	RE Held for Sale
131			(2.3)	(2.3)				0.0	(2.3)	Y	RE Held for Sale
132			(2.2)	(2.2)				0.0	(2.2)	Y	RE Held for Sale
133			(2.0)	(2.0)				0.0	(2.0)	N	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
101					
102	Mortgages & Mortgage Backed	3	Other US		WD47
103	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	VW55
104	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH4767
105	RE Held for Sale	C	Other US	REALIZED	WH5712
106	RE Held for Sale	C	Other US		WH1081
107	RE Held for Sale	C	Other US		VR90
108	RE Held for Sale	C	Other US		WE255
109	Mortgages & Mortgage Backed	3	Other US	REALIZED	WE45
110	RE Held for Sale	C	Other US		VU03
111	RE Held for Sale	C	Other US		VU04
112	Mortgages & Mortgage Backed	3	Other US		VR19
113	RE Held for Sale	C	Other US	UNREALIZED	VL67
114	Mortgages & Mortgage Backed	3	Other US		VI57
115	RE Held for Sale	C	Other US		SZ05
116	RE Held for Sale	C	Other US		SR38
117	Mortgages & Mortgage Backed	3	Other US		VJ17
118	RE Held for Sale	C	Other US		UG28
119	Mortgages & Mortgage Backed	3	Other US		VQ81
120	Mortgages & Mortgage Backed	3	Other US		TX10
121	Mortgages & Mortgage Backed	3	Other US		VY03
122	RE Held for Sale	C	Other US	UNREALIZED	WH5927
123	Mortgages & Mortgage Backed	3	Other US	REALIZED	VQ97
124	Mortgages & Mortgage Backed	3	Other US		WH4747
125	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WC92
126	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WE68
127	RE Held for Sale	C	Other US		WD21
128	Mortgages & Mortgage Backed	3	Other US		UG05
129	RE Held for Sale	C	Other US		WA73
130	RE Held for Sale	C	Other US		VK46
131	RE Held for Sale	C	Other US		WH4595
132	RE Held for Sale	C	Other US		WD65
133	Mortgages & Mortgage Backed	3	Other US		VF79

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
101			-	
102	Mortgage Inventory	Equity	-	US
103	Mortgage Inventory	Equity	(6)	US
104	#N/A	Senior	(9)	US
105	Held for Sale	Equity	(34)	US
106	#N/A	REO	-	US
107	Held for Sale	Equity	-	US
108	#N/A	Equity	-	US
109	Mortgage Inventory	Equity	3	US
110	Held for Sale	Equity	-	US
111	Held for Sale	Equity	-	US
112	#N/A	Equity	-	US
113	Held for Sale	Senior	(35)	US
114	Mortgage Inventory	Equity	-	US
115	Held for Sale	Equity	-	US
116	Held for Sale	Equity	-	US
117	Mortgage Inventory	Equity	-	US
118	#N/A	Equity	-	US
119	Mortgage Inventory	Equity	-	US
120	#N/A	Equity	-	US
121	Mortgage Inventory	Mezzanine	-	US
122	Held for Sale	Equity	(2)	US
123	Mortgage Inventory	Equity	(8)	US
124	Mortgage Inventory	Senior	-	US
125	Mortgage Inventory	Equity	(4)	US
126	Mortgage Inventory	Equity	(9)	US
127	Held for Sale	Equity	-	US
128	Mortgage Inventory	Equity	-	US
129	Held for Sale	Equity	-	US
130	Held for Sale	Equity	-	US
131	Held for Sale	Equity	-	US
132	Held for Sale	Equity	-	US
133	#N/A	Mezzanine	-	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
134	Land and Condos (US excluding California)	LB Bell Road (Nashville) Portfolio LLC				0.0
135	Land and Condos (US excluding California)	LB Villa Venetia LLC				0.0
136	Land and Condos (US excluding California)	25 Broad				
137	Land and Condos (US excluding California)	Milpitas				0.0
138	Land and Condos (US excluding California)	LB Ocean Ranch LLC				0.0
139	Land and Condos (US excluding California)	LB Lakeland LP Investors LLC				0.0
140	Land and Condos (US excluding California)	LB Ballpark 3 LLC				0.0
141	Land and Condos (US excluding California)	240 Park Ave South Junior Mezz				0.0
142	Land and Condos (US excluding California)	LB Fallingwater LLC				0.0
143	Land and Condos (US excluding California)	ASW- Los Santeros Phase II				0.0
144	Land and Condos (US excluding California)	PAMI Longleaf Apartments LLC				0.0
145	Land and Condos (US excluding California)	PAMI Southlake Cove Apartments LLC				0.0
146	Land and Condos (US excluding California)	PAMI Vineyard Apartments LLC				0.0
147	Land and Condos (US excluding California)	681 5th Ave Junior Mezz				0.0
148	Land and Condos (US excluding California)	LB West Bay Development LLC				0.0
149	Land and Condos (US excluding California)	Monument Realty Line				0.0
150	Land and Condos (US excluding California)	Montelucia Hotel & Villas Mezz				0.0
151	Land and Condos (US excluding California)	LB Prestige LLC				0.0
152	Land and Condos (US excluding California)	Swenson Construction LLC				0.0
153	Land and Condos (US excluding California)	Potomac Place Mezz				0.0
154	Land and Condos (US excluding California)	Oasis				0.0
155	Land and Condos (US excluding California)	LB Watergate LLC				0.0
156	Land and Condos (US excluding California)	LB Whiteface Lodge LLC				0.0
157	Land and Condos (US excluding California)	Clemson Senior				0.0
158	Land and Condos (US excluding California)	LB Thunder Springs Inc & Direct				0.0
159	Land and Condos (US excluding California)	LB NWP LLC				0.0
160	Land and Condos (US excluding California)	LB 1200 Main Partner LLC				0.0
161	Land and Condos (US excluding California)	River Sound Development LLC (The Preserves)				0.0
162	Land and Condos (US excluding California)	Icon Brickell				0.0
163	Land and Condos (US excluding California)	LB Colorado Springs Managing LLC				0.0
164	Land and Condos (US excluding California)	Riverwalk Square				0.0
165	Land and Condos (US excluding California)	LB Sanctuary Bay Hill Acquisition LLC				0.0
166	Land and Condos (US excluding California)	VCC Hillsboro				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
134			(2.0)	(2.0)				0.0	(2.0)	Y	RE Held for Sale
135			(2.0)	(2.0)				0.0	(2.0)	N	Mortgages & Mortgage Backed
136						(40.0)		(40.0)	(40.0)	N	Mortgages & Mortgage Backed
137			(2.0)	(2.0)			(1.0)	(1.0)	(3.0)	Y	RE Held for Sale
138			(2.0)	(2.0)				0.0	(2.0)	Y	RE Held for Sale
139				0.0			4.5	4.5	4.5	C	RE Held for Sale
140				0.0			(1.7)	(1.7)	(1.7)	3	Mortgages & Mortgage Backed
141				0.0			2.6	2.6	2.6	3	Mortgages & Mortgage Backed
142				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
143				0.0			(2.1)	(2.1)	(2.1)	3	Mortgages & Mortgage Backed
144				0.0			0.8	0.8	0.8	C	RE Held for Sale
145				0.0			2.3	2.3	2.3	C	RE Held for Sale
146				0.0			1.2	1.2	1.2	C	RE Held for Sale
147				0.0			1.8	1.8	1.8	3	Mortgages & Mortgage Backed
148				0.0			(24.0)	(24.0)	(24.0)	C	RE Held for Sale
149				0.0			(30.0)	(30.0)	(30.0)	C	RE Held for Sale
150				0.0			(23.0)	(23.0)	(23.0)	3	Mortgages & Mortgage Backed
151				0.0			(15.0)	(15.0)	(15.0)	3	Mortgages & Mortgage Backed
152				0.0			(9.0)	(9.0)	(9.0)	C	RE Held for Sale
153				0.0			(9.0)	(9.0)	(9.0)	3	Mortgages & Mortgage Backed
154				0.0			(9.0)	(9.0)	(9.0)	3	Mortgages & Mortgage Backed
155				0.0			(8.6)	(8.6)	(8.6)	C	RE Held for Sale
156				0.0			(8.0)	(8.0)	(8.0)	C	RE Held for Sale
157				0.0			(6.0)	(6.0)	(6.0)	3	Mortgages & Mortgage Backed
158				0.0			(6.0)	(6.0)	(6.0)	C	RE Held for Sale
159				0.0			(5.0)	(5.0)	(5.0)	C	RE Held for Sale
160				0.0			(5.2)	(5.2)	(5.2)	C	RE Held for Sale
161				0.0			(5.0)	(5.0)	(5.0)	C	RE Held for Sale
162				0.0			(5.0)	(5.0)	(5.0)	3	Mortgages & Mortgage Backed
163				0.0			(5.0)	(5.0)	(5.0)	C	RE Held for Sale
164				0.0			(4.0)	(4.0)	(4.0)	3	Mortgages & Mortgage Backed
165				0.0			(3.6)	(3.6)	(3.6)	C	RE Held for Sale
166				0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
134	RE Held for Sale	C	Other US		WH6431
135	Mortgages & Mortgage Backed	3	Other US		UZ63
136	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH5291
137	RE Held for Sale	C	Other US	UNREALIZED	VQ25
138	RE Held for Sale	C	Other US	UNREALIZED	VO95
139	RE Held for Sale	C	Other US	REALIZED	VZ32
140	Mortgages & Mortgage Backed	3	Other US	REALIZED	WH5750
141	Mortgages & Mortgage Backed	3	Other US	REALIZED	WE190
142	RE Held for Sale	C	Other US	REALIZED	TH50
143	Mortgages & Mortgage Backed	3	Other US	REALIZED	TM59
144	RE Held for Sale	C	Other US	REALIZED	WH8881
145	RE Held for Sale	C	Other US	REALIZED	WH8883
146	RE Held for Sale	C	Other US	REALIZED	WH8882
147	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WB63
148	RE Held for Sale	C	Other US	UNREALIZED	TI94
149	RE Held for Sale	C	Other US	UNREALIZED	UC01
150	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH4305
151	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH6138
152	RE Held for Sale	C	Other US	UNREALIZED	WH8668
153	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WE40
154	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WE116
155	RE Held for Sale	C	Other US	UNREALIZED	VE09
156	RE Held for Sale	C	Other US	UNREALIZED	WH9020
157	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH5561
158	RE Held for Sale	C	Other US	UNREALIZED	SH16
159	RE Held for Sale	C	Other US	UNREALIZED	VH27
160	RE Held for Sale	C	Other US	UNREALIZED	TP67
161	RE Held for Sale	C	Other US	UNREALIZED	TD83
162	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WE117
163	RE Held for Sale	C	Other US	UNREALIZED	SM72
164	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WC62
165	RE Held for Sale	C	Other US	UNREALIZED	WH9027
166	RE Held for Sale	C	Other US	UNREALIZED	WH4597

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
134	Held for Sale	Equity	-	US
135	Mortgage Inventory	Equity	-	US
136	Mortgage Inventory	Senior	(40)	US
137	Held for Sale	Senior	(1)	US
138	Held for Sale	Equity	-	US
139		Equity	4	US
140		Equity	(2)	US
141		Mezzanine	3	US
142		Equity	(1)	US
143		Senior	(2)	US
144		Equity	1	US
145		Equity	2	US
146		Equity	1	US
147		Mezzanine	2	US
148		Equity	(24)	US
149		Senior	(30)	US
150		Mezzanine	(23)	US
151		Equity	(15)	US
152		Equity	(9)	US
153		Mezzanine	(9)	US
154		Mezzanine	(9)	US
155		Equity	(9)	US
156		Equity	(8)	US
157		Senior	(6)	US
158		Equity	(6)	US
159		Equity	(5)	US
160		Equity	(5)	US
161		Equity	(5)	US
162		Mezzanine	(5)	US
163		Equity	(5)	US
164		Mezzanine	(4)	US
165		Equity	(4)	US
166		Senior	(2)	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
167	Land and Condos (US excluding California)	LB Fort Lee LLC				0.0
168	Land and Condos (US excluding California)	Houston Apartments/Westbrae LLC				0.0
169	Land and Condos (US excluding California)	LB Tacoma Elks LLC				0.0
170	Land and Condos (US excluding California)	LB Nev-Spanish Springs LLC				0.0
171	Land and Condos (US excluding California)	LB WA Mill Creek LLC				0.0
172	Land and Condos (US excluding California)	Eagle Ranch				0.0
173	Land and Condos (US excluding California)	Snoqualmie				0.0
174	Land and Condos (US excluding California)	VCC Las Vegas				0.0
175	Land and Condos (US excluding California)	La Posada Senior				0.0
176	Land and Condos (US excluding California)	La Posada Mezz				0.0
177	Land and Condos (US excluding California)	JFK Equity				0.0
178	Land and Condos (US excluding California)	LB Eagle Ranch LLC				0.0
179	Land and Condos (US excluding California)	LB Palmdale Commerce Avenue LLC				0.0
180	Land and Condos (US excluding California)	LB Milpitas LLC				0.0
181	Land and Condos (US excluding California)	LB Arbors at Winters Chapel LLC				0.0
182	Land and Condos (US excluding California)	LB Snoqualmie LLC				0.0
183	Land and Condos (US excluding California)	LB Palmdale II LLC				0.0
184	Land and Condos (US excluding California)	LB Vista LLC				0.0
185	Land and Condos (US excluding California)	LB Ridge Crossing LLC				0.0
186	Land and Condos (US excluding California)	LB Archstone Woodlands LLC				0.0
187	Land and Condos (US excluding California)	Terrazas River park				0.0
188	Land and Condos (US excluding California)	LB Hillcrest LLC				0.0
189	Land and Condos (US excluding California)	LB Palm Desert LLC				0.0
190	Land and Condos (US excluding California)	LB Vacaville LLC				0.0
191	Land and Condos (US excluding California)	LB Elk Grove LLC				0.0
192	Land and Condos (US excluding California)	LB Paloma Bridge Loan				0.0
193	Land and Condos (US excluding California)	Scottsdale Technology Center				0.0
194	Land and Condos (US excluding California)	LB/L Capital Partner II LLC (Edenbridge)				0.0
195	Land and Condos (US excluding California)	LB Las Vegas LLC				0.0
196	Land and Condos (US excluding California)	Lakeland				0.0
197	Land and Condos (US excluding California)	Whitworth Estates				0.0
198	Land and Condos (US excluding California)	Indiatown Whole Loan				0.0
199	Land and Condos (US excluding California)	240 Park Ave South Senior Mezz				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
167				0.0			(2.0)	(2.0)	(2.0)	3	Mortgages & Mortgage Backed
168				0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale
169				0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale
170				0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale
171				0.0			(1.7)	(1.7)	(1.7)	C	RE Held for Sale
172				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
173				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
174				0.0			(0.7)	(0.7)	(0.7)	C	RE Held for Sale
175				0.0			(1.2)	(1.2)	(1.2)	C	RE Held for Sale
176				0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale
177				0.0			10.0	10.0	10.0	3	Corporate Equity
178			(1.9)	(1.9)				0.0	(1.9)	Y	RE Held for Sale
179			(1.8)	(1.8)				0.0	(1.8)	Y	RE Held for Sale
180			(1.6)	(1.6)				0.0	(1.6)	Y	RE Held for Sale
181			(1.5)	(1.5)				0.0	(1.5)	N	Mortgages & Mortgage Backed
182			(1.5)	(1.5)		(2.0)		(2.0)	(3.5)	Y	RE Held for Sale
183			(1.1)	(1.1)				0.0	(1.1)	Y	RE Held for Sale
184			(1.1)	(1.1)				0.0	(1.1)	N	Mortgages & Mortgage Backed
185			(1.0)	(1.0)				0.0	(1.0)	Y	RE Held for Sale
186			(1.0)	(1.0)				0.0	(1.0)	N	Mortgages & Mortgage Backed
187				0.0		(13.0)	(0.3)	(13.3)	(13.3)	N	Mortgages & Mortgage Backed
188			(1.0)	(1.0)		(3.4)		(3.4)	(4.4)	Y	RE Held for Sale
189			(1.0)	(1.0)			(0.7)	(0.7)	(1.7)	Y	RE Held for Sale
190			(1.0)	(1.0)		(1.2)		(1.2)	(2.2)	Y	RE Held for Sale
191			(1.0)	(1.0)			(1.2)	(1.2)	(2.2)	Y	RE Held for Sale
192			(1.0)	(1.0)				0.0	(1.0)	Y	RE Held for Sale
193			(1.0)	(1.0)			(5.7)	(5.7)	(6.7)	Y	RE Held for Sale
194			(1.0)	(1.0)				0.0	(1.0)	Y	RE Held for Sale
195			(0.5)	(0.5)		(2.0)		(2.0)	(2.5)	Y	RE Held for Sale
196				0.0		8.3		8.3	8.3	Y	RE Held for Sale
197			(20.0)	(20.0)				0.0	(20.0)	N	Mortgages & Mortgage Backed
198			(30.0)	(30.0)				0.0	(30.0)	N	Mortgages & Mortgage Backed
199			7.7	7.7				0.0	7.7	N	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
167	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	SZ02
168	RE Held for Sale	C	Other US	UNREALIZED	WH9142
169	RE Held for Sale	C	Other US	UNREALIZED	WH5123
170	RE Held for Sale	C	Other US	UNREALIZED	WE69
171	RE Held for Sale	C	Other US	UNREALIZED	WE300
172	RE Held for Sale	C	Other US	UNREALIZED	WE264
173	RE Held for Sale	C	Other US	UNREALIZED	WE09
174	RE Held for Sale	C	Other US	UNREALIZED	VV44
175	RE Held for Sale	C	Other US	UNREALIZED	WH6393
176	RE Held for Sale	C	Other US	UNREALIZED	WH6399
177	Corporate Equity	3	Other US	UNREALIZED	QZ01Z
178	RE Held for Sale	C	Other US		WE263
179	RE Held for Sale	C	Other US		WD56
180	RE Held for Sale	C	Other US		VQ07
181	Mortgages & Mortgage Backed	3	Other US		WE38
182	RE Held for Sale	C	Other US	UNREALIZED	WE10
183	RE Held for Sale	C	Other US		WE19
184	Mortgages & Mortgage Backed	3	Other US		WH5713
185	RE Held for Sale	C	Other US		WH6237
186	Mortgages & Mortgage Backed	3	Other US		WE267
187	Mortgages & Mortgage Backed	3	Other US	REALIZED	WD87
188	RE Held for Sale	C	Other US	UNREALIZED	WH5804
189	RE Held for Sale	C	Other US	UNREALIZED	VN90
190	RE Held for Sale	C	Other US	UNREALIZED	WH4727
191	RE Held for Sale	C	Other US	UNREALIZED	VW79
192	RE Held for Sale	C	Other US	UNREALIZED	UG45
193	RE Held for Sale	C	Other US	UNREALIZED	WE209
194	RE Held for Sale	C	Other US		VX49
195	RE Held for Sale	C	Other US	UNREALIZED	VV45
196	RE Held for Sale	C	Other US	REALIZED	VZ31
197	Mortgages & Mortgage Backed	3	Other US		WH4689
198	Mortgages & Mortgage Backed	3	Other US		WE170
199	Mortgages & Mortgage Backed	3	Other US		WE186

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
167		Equity	(2)	US
168		Equity	(2)	US
169		Equity	(2)	US
170		Equity	(2)	US
171		Equity	(2)	US
172		Senior	(1)	US
173		Senior	(1)	US
174		Senior	(1)	US
175		Senior	(1)	US
176		Senior	(1)	US
177		Equity	10	US
178	Held for Sale	Equity	-	US
179	Held for Sale	Equity	-	US
180	Held for Sale	Equity	-	US
181	Mortgage Inventory	Equity	-	US
182	Held for Sale	Equity	(2)	US
183	Held for Sale	Equity	-	US
184	Mortgage Inventory	Equity	-	US
185	Held for Sale	Equity	-	US
186	Mortgage Inventory	Equity	-	US
187	Mortgage Inventory	Mezzanine	(13)	US
188	Held for Sale	Equity	(3)	US
189	Held for Sale	Equity	(1)	US
190	Held for Sale	Equity	(1)	US
191	Held for Sale	Equity	(1)	US
192	Held for Sale	Senior	-	US
193	Held for Sale	Mezzanine	(6)	US
194	Held for Sale	Equity	-	US
195	Held for Sale	Equity	(2)	US
196	Held for Sale	Equity	8	US
197	Mortgage Inventory	Senior	-	US
198	Mortgage Inventory	Senior	-	US
199	#N/A	Mezzanine	-	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
200	Land and Condos (US excluding California)	PCCP LB Fort Worth LLC				0.0
201	Land and Condos (US excluding California)	421 E. 13th Street				0.0
202	Land and Condos (US excluding California)	LB South Beach LLC		(8.3)		(8.3)
203	Land and Condos (US excluding California)	Village Oaks B note	(5.1)			(5.1)
204	Land and Condos (US excluding California)	Swenson Land LLC (Vegas Grand)				0.0
205	Land and Condos (US excluding California)	Alliance PJ Sub Mezz 3				0.0
206	Land and Condos (US excluding California)	Whiteface Lodge		(6.0)		(6.0)
207	Land and Condos (US excluding California)	Middle Mountain		(5.0)		(5.0)
208		Total Land & Condos (US excluding CA)	(5.1)	(73.4)	(41.5)	(120.0)
209						
210	III	US Other Principal Transactions				
211	US Other Principal Transactions	T-Rex Line of Credit			(3.0)	(3.0)
212	US Other Principal Transactions	NCV apartments			0.0	0.0
213	US Other Principal Transactions	Kojaian Northville Tech Park		(1.0)		(1.0)
214	US Other Principal Transactions	Total US Other Principal Transactions	0.0	(1.0)	(3.0)	(4.0)
215						
216	IV	US Commercial Whole Loans and CMBS				
217	US Commercial Whole Loans and CMBS	CMBS Securities (net)		(115.2)	(35.1)	(150.3)
218	US Commercial Whole Loans and CMBS	Flt Rate Mezz & B-notes (other)		(15.1)		(15.1)
219	US Commercial Whole Loans and CMBS	Fixed Rate Mezz & B-notes - GM Bldg		(12.0)		(12.0)
220	US Commercial Whole Loans and CMBS	Project Murphy (Hilton) Mezz		(11.0)	(38.6)	(49.6)
221	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Calwest Portfolio		(8.0)		(8.0)
222	US Commercial Whole Loans and CMBS	Flt Rate Sr Loans		(7.0)		(7.0)
223	US Commercial Whole Loans and CMBS	Flt Rate Mezz - John Hancock Center		(6.0)		(6.0)
224	US Commercial Whole Loans and CMBS	Flt Rate Mezz - San Fran Office Portfolio (Elevation)		(6.0)		(6.0)
225	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Gator				0.0
226	US Commercial Whole Loans and CMBS	Flt Rate Mezz - WYNDHAM				0.0
227	US Commercial Whole Loans and CMBS	Flt Rate Mezz - MONTAUK YACHT CLUB				0.0
228	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Almaden				0.0
229	US Commercial Whole Loans and CMBS	Kellog Building				0.0
230	US Commercial Whole Loans and CMBS	Stanford Place				0.0
231	US Commercial Whole Loans and CMBS	Fixed Rate Mezz & B-notes (other)		(5.6)		(5.6)
232	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Project Deuce (Beacon II)		(5.0)		(5.0)

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
200			(0.5)	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed
201			2.0	2.0				0.0	2.0	N	Mortgages & Mortgage Backed
202				0.0			(5.0)	(5.0)	(13.3)	Y	RE Held for Sale
203				0.0			(1.8)	(1.8)	(6.9)	N	Mortgages & Mortgage Backed
204				0.0	(8.0)			(8.0)	(8.0)	Y	RE Held for Sale
205				0.0	8.0			8.0	8.0	N	Mortgages & Mortgage Backed
206				0.0				0.0	(6.0)	N	Mortgages & Mortgage Backed
207				0.0				0.0	(5.0)	Y	RE Held for Sale
208	0.0	0.0	(148.1)	(148.1)	0.0	(135.3)	(215.0)	(350.3)	(618.4)		
209											
210											
211				0.0				0.0	(3.0)	Y	RE Held for Sale
212		(7.2)		(7.2)				0.0	(7.2)	N	Mortgages & Mortgage Backed
213				0.0				0.0	(1.0)	Y	RE Held for Sale
214	0.0	(7.2)	0.0	(7.2)	0.0	0.0	0.0	0.0	(11.2)		
215											
216											
217	0.0			0.0				0.0	(150.3)	N	Mortgages & Mortgage Backed
218				0.0				0.0	(15.1)	N	Mortgages & Mortgage Backed
219				0.0			3.1	3.1	(8.9)	N	Mortgages & Mortgage Backed
220	(7.4)			(7.4)			(26.0)	(26.0)	(83.0)	N	Corporate Debt
221				0.0				0.0	(8.0)	N	Mortgages & Mortgage Backed
222				0.0				0.0	(7.0)	N	Mortgages & Mortgage Backed
223				0.0				0.0	(6.0)	N	Mortgages & Mortgage Backed
224			(3.6)	(3.6)				0.0	(9.6)	N	Mortgages & Mortgage Backed
225			(3.2)	(3.2)				0.0	(3.2)	N	Mortgages & Mortgage Backed
226			(13.8)	(13.8)				0.0	(13.8)	N	Mortgages & Mortgage Backed
227			(1.7)	(1.7)				0.0	(1.7)	N	Mortgages & Mortgage Backed
228			(5.7)	(5.7)		0.8		0.8	(4.9)	N	Mortgages & Mortgage Backed
229			(1.0)	(1.0)				0.0	(1.0)	N	Mortgages & Mortgage Backed
230			(0.5)	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed
231				0.0				0.0	(5.6)	N	Mortgages & Mortgage Backed
232				0.0	(1.0)			(1.0)	(6.0)	N	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
200	Mortgages & Mortgage Backed	3	Other US		TM27
201	Mortgages & Mortgage Backed	3	Other US		VY79
202	RE Held for Sale	C	Other US	UNREALIZED	SN71
203	Mortgages & Mortgage Backed	3	Other US	REALIZED	WH1747
204	RE Held for Sale	C	Other US	UNREALIZED	WH8667
205	Mortgages & Mortgage Backed	3	Other US	REALIZED	VU19
206	Mortgages & Mortgage Backed	3	Other US		WH4669
207	RE Held for Sale	C	Other US		WE184
208					
209					
210					
211	RE Held for Sale	C	Other US		TI18
212	Mortgages & Mortgage Backed	3	Other US		WE220
213	RE Held for Sale	C	Other US		SM38
214					
215					
216					
217	Mortgages & Mortgage Backed	2	Other US		No need
218	Mortgages & Mortgage Backed	2	Other US		No need
219	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH6552
220	Corporate Debt	2	Other US	REALIZED	WH8625
221	Mortgages & Mortgage Backed	2	Other US		WH6459
222	Mortgages & Mortgage Backed	2	Other US		No need
223	Mortgages & Mortgage Backed	2	Other US		WH4619
224	Mortgages & Mortgage Backed	2	Other US		WE701
225	Mortgages & Mortgage Backed	2	Other US		WH3975
226	Mortgages & Mortgage Backed	2	Other US		WH2915
227	Mortgages & Mortgage Backed	2	Other US		WH5511
228	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH6502
229	Mortgages & Mortgage Backed	2	Other US		WH5527
230	Mortgages & Mortgage Backed	2	Other US		WH5537
231	Mortgages & Mortgage Backed	2	Other US		No need
232	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH8942

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
200	#N/A	Equity	-	US
201	#N/A	Equity	-	US
202	Held for Sale	Equity	(5)	US
203	Mortgage Inventory	Senior	(2)	US
204	Held for Sale	Equity	(8)	US
205	Mortgage Inventory	Mezzanine	8	US
206	#N/A	Equity	-	US
207	Held for Sale	Senior	-	US
208			(350)	
209			-	
210			-	
211	Held for Sale	Senior	-	US
212	#N/A	Mezzanine	-	US
213	Held for Sale	Senior	-	US
214			-	
215			-	
216			-	
217	#N/A	#N/A	-	US
218	#N/A	Senior	-	US
219	#N/A	Senior	3	US
220	#N/A	Other Corp Debt	(26)	US
221	Mortgage Inventory	Mezzanine	-	US
222	#N/A	Senior	-	US
223	Mortgage Inventory	Mezzanine	-	US
224	Corporate Debt	Financing Trade	-	US
225	Mortgage Inventory	Mezzanine	-	US
226	Mortgage Inventory	Mezzanine	-	US
227	Mortgage Inventory	Senior	-	US
228	#N/A	Mezzanine	1	US
229	#N/A	Senior	-	US
230	#N/A	Senior	-	US
231	#N/A	Senior	-	US
232	Mortgage Inventory	Mezzanine	(1)	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
233	US Commercial Whole Loans and CMBS	Fixed Rate Mezz - Bethany Phoenix 1 Jr. Mezz			(10.0)	(10.0)
234	US Commercial Whole Loans and CMBS	Project Trois				0.0
235	US Commercial Whole Loans and CMBS	Project Trois Bridge Mezz				
236	US Commercial Whole Loans and CMBS	Project Trois - Greenboro				0.0
237	US Commercial Whole Loans and CMBS	Project Trois - BAY Colony				0.0
238	US Commercial Whole Loans and CMBS	Project Trois - 100 Wall Mezz				0.0
239	US Commercial Whole Loans and CMBS	Toy Bldg				0.0
240	US Commercial Whole Loans and CMBS	Project Trois - One Sansome				0.0
241	US Commercial Whole Loans and CMBS	LBRFC 07-LLFA A2				0.0
242	US Commercial Whole Loans and CMBS	Austin EOP - Various B notes				0.0
243	US Commercial Whole Loans and CMBS	Austin EOP - Frost and San Jacinto				0.0
244	US Commercial Whole Loans and CMBS	Riande JR Mezz				0.0
245	US Commercial Whole Loans and CMBS	1100 Vermont Mezz				0.0
246	US Commercial Whole Loans and CMBS	On the Ave Sr - LBCB				0.0
247	US Commercial Whole Loans and CMBS	1100 VERMONT SR				0.0
248	US Commercial Whole Loans and CMBS	Calwest Mezz 4				0.0
249	US Commercial Whole Loans and CMBS	Calwest Mezz 3				0.0
250	US Commercial Whole Loans and CMBS	Calwest Mezz 6				0.0
251	US Commercial Whole Loans and CMBS	Calwest Mezz 7				0.0
252	US Commercial Whole Loans and CMBS	Southwest Corporate Center Mezz				0.0
253	US Commercial Whole Loans and CMBS	Crescent Hotels - Austin Mezz I				0.0
254	US Commercial Whole Loans and CMBS	Crescent Hotels - Austin Mezz 2				0.0
255	US Commercial Whole Loans and CMBS	Crescent Hotels-Ventana Mezz1				0.0
256	US Commercial Whole Loans and CMBS	Praedium - Hamilton Mezz 1				0.0
257	US Commercial Whole Loans and CMBS	Southwest Corporate Center				0.0
258	US Commercial Whole Loans and CMBS	250 East 49Th Acquisition				0.0
259	US Commercial Whole Loans and CMBS	On The Ave Sr - Bh				0.0
260	US Commercial Whole Loans and CMBS	On The Ave Sr - Lbhi				0.0
261	US Commercial Whole Loans and CMBS	Praedium - Amsterdam Mezz				0.0
262	US Commercial Whole Loans and CMBS	Praedium - Hamilton Mezz 2				0.0
263	US Commercial Whole Loans and CMBS	Praedium-Dunbar Mezz				0.0
264	US Commercial Whole Loans and CMBS	Sheraton Keahou Mezz				0.0
265	US Commercial Whole Loans and CMBS	Grand Prix Sr				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
233				0.0				0.0	(10.0)	N	Mortgages & Mortgage Backed
234			(6.6)	(6.6)			2.7	2.7	(3.9)	Y	RE Held for Sale
235						(100.0)		(100.0)	(100.0)	Y	RE Held for Sale
236			(0.2)	(0.2)				0.0	(0.2)	Y	RE Held for Sale
237				0.0		4.0		4.0	4.0	Y	RE Held for Sale
238			(0.5)	(0.5)				0.0	(0.5)	Y	RE Held for Sale
239			(0.5)	(0.5)	(1.6)			(1.6)	(2.1)	Y	RE Held for Sale
240			(0.9)	(0.9)				0.0	(0.9)	Y	RE Held for Sale
241			(3.5)	(3.5)				0.0	(3.5)	N	Mortgages & Mortgage Backed
242				0.0		(25.3)		(25.3)	(25.3)	N	Mortgages & Mortgage Backed
243			(4.9)	(4.9)		(24.7)	(2.7)	(27.4)	(32.4)	N	Mortgages & Mortgage Backed
244				0.0			(4.0)	(4.0)	(4.0)	N	Mortgages & Mortgage Backed
245				0.0			(0.0)	(0.0)	(0.0)	2	Mortgages & Mortgage Backed
246				0.0			(0.1)	(0.1)	(0.1)	2	Mortgages & Mortgage Backed
247				0.0			(0.2)	(0.2)	(0.2)	2	Mortgages & Mortgage Backed
248				0.0			(0.3)	(0.3)	(0.3)	2	Mortgages & Mortgage Backed
249				0.0			(1.8)	(1.8)	(1.8)	2	Mortgages & Mortgage Backed
250				0.0			0.5	0.5	0.5	2	Mortgages & Mortgage Backed
251				0.0			0.4	0.4	0.4	2	Mortgages & Mortgage Backed
252				0.0			(0.5)	(0.5)	(0.5)	2	Mortgages & Mortgage Backed
253				0.0			(0.6)	(0.6)	(0.6)	2	Mortgages & Mortgage Backed
254				0.0			(0.8)	(0.8)	(0.8)	2	Mortgages & Mortgage Backed
255				0.0			(0.8)	(0.8)	(0.8)	2	Mortgages & Mortgage Backed
256				0.0			(0.9)	(0.9)	(0.9)	2	Mortgages & Mortgage Backed
257				0.0			(1.0)	(1.0)	(1.0)	2	Mortgages & Mortgage Backed
258				0.0			(1.0)	(1.0)	(1.0)	2	Mortgages & Mortgage Backed
259				0.0			(1.1)	(1.1)	(1.1)	2	Mortgages & Mortgage Backed
260				0.0			(1.6)	(1.6)	(1.6)	2	Mortgages & Mortgage Backed
261				0.0			(1.7)	(1.7)	(1.7)	2	Mortgages & Mortgage Backed
262				0.0			(2.5)	(2.5)	(2.5)	2	Mortgages & Mortgage Backed
263				0.0			(2.8)	(2.8)	(2.8)	2	Mortgages & Mortgage Backed
264				0.0			(5.0)	(5.0)	(5.0)	2	Mortgages & Mortgage Backed
265				0.0			(9.9)	(9.9)	(9.9)	2	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
233	Mortgages & Mortgage Backed	2	Other US		WH5998
234	RE Held for Sale	C	Other US	REALIZED	WH8941
235	RE Held for Sale	C	Other US	UNREALIZED	WH5888
236	RE Held for Sale	C	Other US		WH6510
237	RE Held for Sale	C	Other US	REALIZED	WH5893
238	RE Held for Sale	C	Other US		WH5891
239	RE Held for Sale	C	Other US	REALIZED	WH5891
240	RE Held for Sale	C	Other US		WH5894
241	Mortgages & Mortgage Backed	2	Other US		52524NAC1
242	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	
243	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH6328
244	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	
245	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6613
246	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6405
247	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6612
248	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6460
249	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6460
250	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6460
251	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6460
252	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6423
253	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6463
254	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6464
255	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6477
256	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	VX45
257	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6422
258	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH4471
259	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6370
260	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH8950
261	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	VX43
262	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH3105
263	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	VX47
264	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH3091
265	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6196

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
233	Mortgage Inventory	Mezzanine	-	US
234	#N/A	Mezzanine	3	US
235	Held for Sale	Mezzanine	(100)	US
236	#N/A	Mezzanine	-	US
237	#N/A	Mezzanine	4	US
238	#N/A	Mezzanine	-	US
239	#N/A	Mezzanine	(2)	US
240	#N/A	Mezzanine	-	US
241	Mortgage Inventory	Securities	-	US
242	#N/A	Senior	(25)	US
243	Mortgage Inventory	Senior	(27)	US
244		Senior	(4)	US
245		Senior	(0)	US
246		Senior	(0)	US
247		Senior	(0)	US
248		Mezzanine	(0)	US
249		Mezzanine	(2)	US
250		Mezzanine	0	US
251		Mezzanine	0	US
252		Senior	(1)	US
253		Mezzanine	(1)	US
254		Mezzanine	(1)	US
255		Mezzanine	(1)	US
256		Mezzanine	(1)	US
257		Senior	(1)	US
258		Senior	(1)	US
259		Senior	(1)	US
260		Senior	(2)	US
261		Mezzanine	(2)	US
262		Mezzanine	(3)	US
263		Mezzanine	(3)	US
264		Mezzanine	(5)	US
265		Senior	(10)	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
266	US Commercial Whole Loans and CMBS	Project Deuce Crossed Mezz D				0.0
267	US Commercial Whole Loans and CMBS	237 Park Ave Atrium Mezz				0.0
268	US Commercial Whole Loans and CMBS	237 Park Bridge Mezz li				0.0
269	US Commercial Whole Loans and CMBS	Pineapple Grove B Note				0.0
270	US Commercial Whole Loans and CMBS	Lincoln Pointe			(18.0)	(18.0)
271	US Commercial Whole Loans and CMBS	Aimco Properties L.P., Revolver				0.0
272	US Commercial Whole Loans and CMBS	Brookdale Revolver			(1.8)	(1.8)
273	US Commercial Whole Loans and CMBS	Wintergames Intrawest Term Loan			(1.3)	(1.3)
274	US Commercial Whole Loans and CMBS	Wintergames Intrawest Revolver				0.0
275	US Commercial Whole Loans and CMBS	Intrawest Revolver				0.0
276	US Commercial Whole Loans and CMBS	Glimcher				0.0
277	US Commercial Whole Loans and CMBS	Intrawest Term Loan				0.0
278	US Commercial Whole Loans and CMBS	Maguire Properties Revolver				0.0
279	US Commercial Whole Loans and CMBS	Storagemart Partners Term Loan			(1.1)	(1.1)
280	US Commercial Whole Loans and CMBS	Tuxedo Reserve Building Project Loan			(0.3)	(0.3)
281	US Commercial Whole Loans and CMBS	Tuxedo Reserve Senior Loan			(0.2)	(0.2)
282	US Commercial Whole Loans and CMBS	Tuxedo Revolver				0.0
283	US Commercial Whole Loans and CMBS	Tuxedo Term Loan				0.0
284	US Commercial Whole Loans and CMBS	Storage Deluxe Positions			(1.0)	(1.0)
285	US Commercial Whole Loans and CMBS	Motorcycle Mezz				0.0
286	US Commercial Whole Loans and CMBS	301 HOWARD JR MEZZ				0.0
287	US Commercial Whole Loans and CMBS	Interstate Revolver				0.0
288	US Commercial Whole Loans and CMBS	237 Park Ave B-Note				0.0
289	US Commercial Whole Loans and CMBS	McCandless Towers Mezz				0.0
290	US Commercial Whole Loans and CMBS	One Fed Mezz				0.0
291	US Commercial Whole Loans and CMBS	Courvoisier Mezz				0.0
292	US Commercial Whole Loans and CMBS	125 High Mezz				0.0
293	US Commercial Whole Loans and CMBS	Rosslyn B-Note				0.0
294	US Commercial Whole Loans and CMBS	Interstate Term Loan				0.0
295	US Commercial Whole Loans and CMBS	Moonlight Basin Term Loan				0.0
296	US Commercial Whole Loans and CMBS	Related Companies				0.0
297	US Commercial Whole Loans and CMBS	Garrison Square Senior				0.0
298	US Commercial Whole Loans and CMBS	Garrison Square Mezz A				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
266				0.0			(11.4)	(11.4)	(11.4)	2	Mortgages & Mortgage Backed
267				0.0			(22.0)	(22.0)	(22.0)	2	Mortgages & Mortgage Backed
268				0.0			(45.0)	(45.0)	(45.0)	3	Mortgages & Mortgage Backed
269			(3.4)	(3.4)				0.0	(3.4)	N	Mortgages & Mortgage Backed
270				0.0			(8.0)	(8.0)	(26.0)	N	Mortgages & Mortgage Backed
271		(0.3)		(0.3)				0.0	(0.3)	N	Corporate Debt
272		(2.1)		(2.1)				0.0	(3.9)	N	Corporate Debt
273		(5.4)		(5.4)				0.0	(6.7)	N	Corporate Debt
274		(1.8)		(1.8)				0.0	(1.8)	N	Corporate Debt
275		(0.2)		(0.2)		(0.2)		(0.2)	(0.4)	N	Corporate Debt
276		(0.2)		(0.2)		(0.8)		(0.8)	(0.9)	N	Corporate Debt
277		(0.3)		(0.3)		(0.6)		(0.6)	(0.8)	N	Corporate Debt
278		(0.1)		(0.1)				0.0	(0.1)	N	Corporate Debt
279		(4.3)		(4.3)		(0.7)		(0.7)	(6.1)	N	Corporate Debt
280				0.0				0.0	(0.3)	N	Mortgages & Mortgage Backed
281				0.0				0.0	(0.2)	N	Mortgages & Mortgage Backed
282		(0.8)		(0.8)		(0.3)		(0.3)	(1.1)	N	Corporate Debt
283		(1.4)		(1.4)		(0.5)		(0.5)	(1.9)	N	Corporate Debt
284		(2.5)		(2.5)		(0.6)		(0.6)	(4.1)	N	Mortgages & Mortgage Backed
285				0.0				0.0	0.0	N	Mortgages & Mortgage Backed
286	(2.3)		(2.4)	(4.6)				0.0	(4.6)	N	Mortgages & Mortgage Backed
287		(0.2)		(0.2)		(0.4)		(0.4)	(0.6)	N	Corporate Debt
288			(3.1)	(3.1)				0.0	(3.1)	N	Mortgages & Mortgage Backed
289			(6.4)	(6.4)				0.0	(6.4)	N	Mortgages & Mortgage Backed
290			(1.3)	(1.3)				0.0	(1.3)	N	Mortgages & Mortgage Backed
291			(3.2)	(3.2)				0.0	(3.2)	N	Mortgages & Mortgage Backed
292			(4.8)	(4.8)				0.0	(4.8)	N	Mortgages & Mortgage Backed
293			(20.0)	(20.0)			(1.0)	(1.0)	(21.0)	Y	RE held for Sale
294		(0.3)		(0.3)		(0.8)		(0.8)	(1.0)	N	Corporate Debt
295		(3.3)		(3.3)				0.0	(3.3)	N	Mortgages & Mortgage Backed
296		(2.3)		(2.3)		(0.8)		(0.8)	(3.0)	N	Corporate Debt
297			2.7	2.7				0.0	2.7	N	Mortgages & Mortgage Backed
298			(2.2)	(2.2)				0.0	(2.2)	N	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
266	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH8967
267	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH5864
268	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH5857
269	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	VX62
270	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH2525
271	Corporate Debt	2	Other US		00003357
272	Corporate Debt	2	Other US		00004909
273	Corporate Debt	2	Other US		00006403
274	Corporate Debt	2	Other US		00006406
275	Corporate Debt	2	Other US	UNREALIZED	00006406
276	Corporate Debt	2	Other US	UNREALIZED	00006568
277	Corporate Debt	2	Other US	UNREALIZED	00006403
278	Corporate Debt	2	Other US		00007417
279	Corporate Debt	2	Other US	UNREALIZED	00005502
280	Mortgages & Mortgage Backed	2	Other US		00006110
281	Mortgages & Mortgage Backed	2	Other US		00006109
282	Corporate Debt	2	Other US	UNREALIZED	00006110
283	Corporate Debt	2	Other US	UNREALIZED	00006109
284	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH6033
285	Mortgages & Mortgage Backed	2	Other US		00008410
286	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH5491
287	Corporate Debt	2	Other US	UNREALIZED	00007213
288	Mortgages & Mortgage Backed	2	Other US		WH6327
289	Mortgages & Mortgage Backed	2	Other US		WH6006
290	Mortgages & Mortgage Backed	2	Other US		WH2225
291	Mortgages & Mortgage Backed	2	Other US		WH6331
292	Mortgages & Mortgage Backed	2	Other US		WH2909
293	RE held for Sale	C	Other US	UNREALIZED	WE726
294	Corporate Debt	2	Other US	UNREALIZED	00007212
295	Mortgages & Mortgage Backed	2	Other US		WH6537A
296	Corporate Debt	2	Other US	UNREALIZED	00000779
297	Mortgages & Mortgage Backed	2	Other US		WH5954
298	Mortgages & Mortgage Backed	2	Other US		WH5955

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
266		Mezzanine	(11)	US
267		Mezzanine	(22)	US
268		Mezzanine	(45)	US
269	#N/A	Senior	-	US
270	Mortgage Inventory	Senior	(8)	US
271	Corporate Debt	Revolver	-	US
272	Corporate Debt	Revolver	-	US
273	Corporate Debt	Other Corp Debt	-	US
274	Corporate Debt	Revolver	-	US
275	Corporate Debt	Revolver	(0)	US
276	Corporate Debt	Revolver	(1)	US
277	Corporate Debt	Other Corp Debt	(1)	US
278	#N/A	Revolver	-	US
279	Corporate Debt	Other Corp Debt	(1)	US
280	Corporate Debt	Other Corp Debt	-	US
281	Corporate Debt	Other Corp Debt	-	US
282	Corporate Debt	Other Corp Debt	(0)	US
283	Corporate Debt	Other Corp Debt	(1)	US
284	Mortgage Inventory	Senior	(1)	US
285	#N/A	Mezzanine	-	US
286	Mortgage Inventory	Mezzanine	-	US
287	Corporate Debt	Revolver	(0)	US
288	#N/A	Senior	-	US
289	#N/A	Mezzanine	-	US
290	Mortgage Inventory	Mezzanine	-	US
291	#N/A	Mezzanine	-	US
292	Mortgage Inventory	Mezzanine	-	US
293	Held for Sale	Financing Trade	(1)	US
294	Corporate Debt	Other Corp Debt	(1)	US
295	Mortgage Inventory	Mezzanine	-	US
296	Corporate Debt	Revolver	(1)	US
297	Mortgage Inventory	Mezzanine	-	US
298	Mortgage Inventory	Mezzanine	-	US

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
299	US Commercial Whole Loans and CMBS	Garrison Square Mezz B				0.0
300	US Commercial Whole Loans and CMBS	Glendale City Senior				0.0
301	US Commercial Whole Loans and CMBS	Glendale City Mezz				0.0
302	US Commercial Whole Loans and CMBS	HYATT HOUSTON MEZZ				0.0
303	US Commercial Whole Loans and CMBS	BOND BUILDING A1 NOTE				0.0
304	US Commercial Whole Loans and CMBS	IFF Building (all)				0.0
305	US Commercial Whole Loans and CMBS	CONTINENTAL GRAND PLAZA II				0.0
306	US Commercial Whole Loans and CMBS	CRESCENT HOTELS - VENTANA MEZZ 2				0.0
307	US Commercial Whole Loans and CMBS	CRESCENT HOTELS - BEAVER CREEK 1				0.0
308	US Commercial Whole Loans and CMBS	CRESCENT HOTELS - BEAVER CREEK 2				0.0
309	US Commercial Whole Loans and CMBS	CH - RENAISSANCE MEZZ 1				0.0
310	US Commercial Whole Loans and CMBS	CH - RENAISSANCE MEZZ 2				0.0
311	US Commercial Whole Loans and CMBS	JOHN HANCOCK CENTER MEZZ B				0.0
312	US Commercial Whole Loans and CMBS	JOHN HANCOCK CENTER MEZZ C				0.0
313	US Commercial Whole Loans and CMBS	JOHN HANCOCK CENTER MEZZ 3				0.0
314	US Commercial Whole Loans and CMBS	LIBERTY SQUARE MEZZ				0.0
315	US Commercial Whole Loans and CMBS	PROJECT DEUCE CROSSED MEZZ A				0.0
316	US Commercial Whole Loans and CMBS	300 SOUTH WACKER MEZZ				0.0
317	US Commercial Whole Loans and CMBS	Dolphin Bay Apartments				0.0
318	US Commercial Whole Loans and CMBS	Eastside Village Center				0.0
319	US Commercial Whole Loans and CMBS	Stone Ridge				0.0
320	US Commercial Whole Loans and CMBS	The Hub Apts				0.0
321	US Commercial Whole Loans and CMBS	LBUBS C1 - 08				0.0
322	US Commercial Whole Loans and CMBS	Wakarusa Crossroads				0.0
323	US Commercial Whole Loans and CMBS	Avalon @ 7 Hills B Note				0.0
324	US Commercial Whole Loans and CMBS	Otay Ranch B Note				0.0
325	US Commercial Whole Loans and CMBS	816 Congress (Mezz & SR)				0.0
326	US Commercial Whole Loans and CMBS	1150 18th Street				0.0
327	US Commercial Whole Loans and CMBS	Fairmont Turnberry - Soffer				0.0
328	US Commercial Whole Loans and CMBS	Prologis				0.0
329	US Commercial Whole Loans and CMBS	Crow Portfolio (all pieces)				0.0
330						
331		Total US Commercial Whole Loans & CMBS	0.0	(190.9)	(107.3)	(298.2)

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
299			(0.5)	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed
300			(5.4)	(5.4)				0.0	(5.4)	N	Mortgages & Mortgage Backed
301			(0.7)	(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed
302			(2.3)	(2.3)				0.0	(2.3)	N	Mortgages & Mortgage Backed
303			(2.1)	(2.1)			(0.8)	(0.8)	(2.9)	N	Mortgages & Mortgage Backed
304			(0.5)	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed
305	(1.9)		(1.8)	(3.7)			(1.1)	(1.1)	(4.8)	N	Mortgages & Mortgage Backed
306	(0.4)			(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed
307			(1.2)	(1.2)		(1.6)		(1.6)	(2.8)	N	Mortgages & Mortgage Backed
308	(1.0)		0.4	(0.6)				0.0	(0.6)	N	Mortgages & Mortgage Backed
309			(1.4)	(1.4)				0.0	(1.4)	N	Mortgages & Mortgage Backed
310			(0.7)	(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed
311	(3.1)		(8.3)	(11.4)				0.0	(11.4)	N	Mortgages & Mortgage Backed
312	(2.6)		1.2	(1.4)				0.0	(1.4)	N	Mortgages & Mortgage Backed
313				0.0			(1.0)	(1.0)	(1.0)	N	Mortgages & Mortgage Backed
314	(0.8)			(0.8)			(1.1)	(1.1)	(1.9)	N	Mortgages & Mortgage Backed
315	(1.4)		(6.6)	(8.0)				0.0	(8.0)	N	Mortgages & Mortgage Backed
316	(0.3)			(0.3)				0.0	(0.3)	N	Mortgages & Mortgage Backed
317			(1.9)	(1.9)		(0.8)		(0.8)	(2.7)	N	Mortgages & Mortgage Backed
318			(0.9)	(0.9)				0.0	(0.9)	N	Mortgages & Mortgage Backed
319			(0.9)	(0.9)				0.0	(0.9)	N	Mortgages & Mortgage Backed
320			(0.4)	(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed
321		(10.0)		(10.0)				0.0	(10.0)	N	Mortgages & Mortgage Backed
322			(1.2)	(1.2)				0.0	(1.2)	N	Mortgages & Mortgage Backed
323			(2.1)	(2.1)				0.0	(2.1)	N	Mortgages & Mortgage Backed
324			(4.8)	(4.8)				0.0	(4.8)	N	Mortgages & Mortgage Backed
325			(6.6)	(6.6)				0.0	(6.6)	Y	RE held for Sale
326			(2.6)	(2.6)				0.0	(2.6)	Y	RE held for Sale
327			1.8	1.8				0.0	1.8	N	Mortgages & Mortgage Backed
328			4.1	4.1				0.0	4.1	Y	RE held for Sale
329	(2.6)			(2.6)				0.0	(2.6)	N	Mortgages & Mortgage Backed
330									0.0		
331	(23.8)	(35.4)	(135.9)	(195.1)	(2.6)	(153.2)	(149.9)	(305.7)	(799.0)		

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
299	Mortgages & Mortgage Backed	2	Other US		WH5955
300	Mortgages & Mortgage Backed	2	Other US		WE723
301	Mortgages & Mortgage Backed	2	Other US		WH6378
302	Mortgages & Mortgage Backed	2	Other US		WE705
303	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH8937
304	Mortgages & Mortgage Backed	2	Other US		WH9048; WH8935; WH6429
305	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH3101
306	Mortgages & Mortgage Backed	2	Other US		WH6478
307	Mortgages & Mortgage Backed	2	Other US	REALIZED	WE711
308	Mortgages & Mortgage Backed	2	Other US		WH6474
309	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH6480
310	Mortgages & Mortgage Backed	2	Other US		WH6481
311	Mortgages & Mortgage Backed	2	Other US		WH4619
312	Mortgages & Mortgage Backed	2	Other US		WH4617 - MEZZ 3
313	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH4617 - MEZZ 3
314	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH2523
315	Mortgages & Mortgage Backed	2	Other US		WH4373 - MEZZ A1; WH9018 -MEZZ A2; WH8977 -A1
316	Mortgages & Mortgage Backed	2	Other US		VV58
317	Mortgages & Mortgage Backed	2	Other US	REALIZED	WH6123
318	Mortgages & Mortgage Backed	2	Other US		WH8740
319	Mortgages & Mortgage Backed	2	Other US		WH6524
320	Mortgages & Mortgage Backed	2	Other US		WH8005
321	Mortgages & Mortgage Backed	3	Other US		50180LAM2
322	Mortgages & Mortgage Backed	2	Other US		WH6562
323	Mortgages & Mortgage Backed	2	Other US		WH1845 - B2; WH3421 -IO
324	Mortgages & Mortgage Backed	2	Other US		WH1833
325	RE held for Sale	C	Other US		WH6268
326	RE held for Sale	C	Other US		WH6285
327	Mortgages & Mortgage Backed	2	Other US		WH5756
328	RE held for Sale	C	Other US	REALIZED	WH6266
329	Mortgages & Mortgage Backed	2	Other US		WH6365
330					
331					

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
299	Mortgage Inventory	Mezzanine	-	US
300	Corporate Debt	FINANCING TRADE	-	US
301	#N/A	Mezzanine	-	US
302	Corporate Debt	FINANCING TRADE	-	US
303	Mortgage Inventory	Senior	(1)	US
304	#N/A	Senior	-	US
305	Mortgage Inventory	Mezzanine	(1)	US
306	Corporate Debt	Other Corp Debt	-	US
307	Corporate Debt	Financing Trade	(2)	US
308	#N/A	Mezzanine	-	US
309	#N/A	Mezzanine	-	US
310	#N/A	Mezzanine	-	US
311	Mortgage Inventory	Mezzanine	-	US
312	#N/A	Mezzanine	-	US
313	#N/A	Mezzanine	(1)	US
314	Mortgage Inventory	Mezzanine	(1)	US
315	#N/A	Mezzanine	-	US
316	Mortgage Inventory	Mezzanine	-	US
317	#N/A	Senior	(1)	US
318	Mortgage Inventory	Senior	-	US
319	Mortgage Inventory	Senior	-	US
320	#N/A	Senior	-	US
321	Mortgage Inventory	Securities	-	US
322	Mortgage Inventory	Senior	-	US
323	#N/A	Senior	-	US
324	Mortgage Inventory	Senior	-	US
325	Held for Sale	Senior	-	US
326	Held for Sale	Senior	-	US
327	#N/A	Other Corp Debt	-	US
328	Held for Sale	Mezzanine	-	US
329	Mortgage Inventory	Mezzanine	-	US
330	#N/A		-	
331	#N/A		(306)	

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
332						
333	V	US Bridge Equity				
334	US Bridge Equity	237 Park Ave		(50.0)		(50.0)
335	US Bridge Equity	PLF LB Syndication Partner LLC		(5.0)		(5.0)
336	US Bridge Equity	LB Atlanta Area Portfolio		(3.0)		(3.0)
337	US Bridge Equity	EOP Austin Bridge Equity		(7.0)		(7.0)
338	US Bridge Equity	200 Fifth Ave LB Syndication Partner LLC				0.0
339	US Bridge Equity	Orlando Center LB Syndication		(1.5)		(1.5)
340	US Bridge Equity	Rosslyn Bridge Equity		(5.0)		(5.0)
341	US Bridge Equity	Archstone LB Syndication		0.0		0.0
342		Total US Bridge Equity	0.0	(71.5)	0.0	(71.5)
343						
344	VI	Europe				
345	Europe	Coeur Defense		(35.0)		(35.0)
346	Europe	WINDERMERE XII - bonds		(13.0)	(6.0)	(19.0)
347	Europe	WINDERMERE XII - bonds -- POST ACCOUNTING ADJUSTMENT		0.0	0.0	0.0
348	Europe	WINDERMERE XIV - bonds		(32.0)	(12.0)	(44.0)
349	Europe	WINDERMERE XV - bonds		(15.0)	(2.0)	(17.0)
350	Europe	Tiger			(2.0)	(2.0)
351	Europe	City Lofts			(5.0)	(5.0)
352	Europe	Vintners			(1.0)	(1.0)
353	Europe	Teodora			(5.0)	(5.0)
354	Europe	B-Notes			(21.0)	(21.0)
355	Europe	Calvino		(10.0)	(16.0)	(26.0)
356	Europe	Gospel		(43.1)	(27.0)	(70.1)
357	Europe	Green		(12.0)	(10.0)	(22.0)
358	Europe	Mission Capital				0.0
359	Europe	Billy Wilder				0.0
360	Europe	Queens Bridge				0.0
361	Europe	AMG B5				0.0
362	Europe	I3 Note				0.0
363	Europe	Landmark				0.0
364	Europe	Mitco				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
332											
333											
334				0.0				0.0	(50.0)	Y	RE Held for Sale
335			(40.0)	(40.0)			(72.5)	(72.5)	(117.5)	Y	RE Held for Sale
336				0.0			(10.0)	(10.0)	(13.0)	N	RE Held for Sale
337			(10.0)	(10.0)			(10.0)	(10.0)	(27.0)	N	Mortgages & Mortgage Backed
338				0.0			(22.5)	(22.5)	(22.5)	Y	RE Held for Sale
339				0.0				0.0	(1.5)	Y	RE Held for Sale
340			(10.0)	(10.0)			(40.0)	(40.0)	(55.0)	Y	RE Held for Sale
341	(200.0)		(89.0)	(289.0)			(110.0)	(110.0)	(399.0)	N	Corporate Equity
342	(200.0)	0.0	(149.0)	(349.0)	0.0	0.0	(265.0)	(265.0)	(685.5)		
343											
344											
345				0.0	(20.5)		(34.0)	(54.5)	(89.5)	Y	RE Held for Sale
346				0.0				0.0	(19.0)	Y	RE Held for Sale
347		(7.3)		(7.3)			(24.0)	(24.0)	(31.3)	N	Mortgages & Mortgage Backed
348			(13.5)	(13.5)				0.0	(57.5)	N	Mortgages & Mortgage Backed
349				0.0				0.0	(17.0)	N	Mortgages & Mortgage Backed
350				0.0				0.0	(2.0)	N	Mortgages & Mortgage Backed
351	(3.0)	(11.1)	(20.0)	(34.1)		(10.0)		(10.0)	(49.1)	N	Mortgages & Mortgage Backed
352			(10.0)	(10.0)			(10.6)	(10.6)	(21.6)	Y	RE Held for Sale
353				0.0				0.0	(5.0)	N	Mortgages & Mortgage Backed
354			(13.0)	(13.0)			(2.5)	(2.5)	(36.5)	N	Mortgages & Mortgage Backed
355				0.0				0.0	(26.0)	N	Mortgages & Mortgage Backed
356			5.4	5.4			3.4	3.4	(61.3)	N	Mortgages & Mortgage Backed
357			24.3	24.3				0.0	2.3	N	Mortgages & Mortgage Backed
358	(3.0)		(4.0)	(7.0)		(11.0)		(11.0)	(18.0)	N	Mortgages & Mortgage Backed
359	(1.0)			(1.0)			(3.0)	(3.0)	(4.0)	Y	RE Held for Sale
360	(2.8)			(2.8)				0.0	(2.8)	Y	RE Held for Sale
361	(0.2)			(0.2)				0.0	(0.2)	N	Mortgages & Mortgage Backed
362	(1.0)			(1.0)				0.0	(1.0)	N	Mortgages & Mortgage Backed
363	(1.9)			(1.9)				0.0	(1.9)	Y	RE Held for Sale
364	(0.6)			(0.6)			(0.2)	(0.2)	(0.8)	N	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
332					
333					
334	RE Held for Sale	C	Other US		WH5856
335	RE Held for Sale	C	Other US	UNREALIZED	WH6272
336	Mortgages & Mortgage Backed	3	Other US	UNREALIZED	WH5107
337	Mortgages & Mortgage Backed	2	Other US	UNREALIZED	WH5978
338	RE Held for Sale	C	Other US	UNREALIZED	
339	RE Held for Sale	C	Other US		WH5830
340	RE Held for Sale	C	Other US	UNREALIZED	WH5846
341	Corporate Equity	3	Archstone	UNREALIZED	WH8013
342					
343					
344					
345	RE Held for Sale	C	Europe	UNREALIZED	1FR956752; 1FR956687
346	RE Held for Sale	C	Europe		
347	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
348	Mortgages & Mortgage Backed	2	Europe		
349	Mortgages & Mortgage Backed	2	Europe		
350	Mortgages & Mortgage Backed	2	Europe		00008494
351	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	1GB900862; 1GB900854; 00007371; 00009768; 00009846; 00009063
352	RE Held for Sale	C	Europe	UNREALIZED	1BG945941; 1GB974883; 00007695
353	Mortgages & Mortgage Backed	2	Europe		
354	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
355	Mortgages & Mortgage Backed	2	Europe		RSNR 2233400943653
356	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	00008008
357	Mortgages & Mortgage Backed	2	Europe		1DE246997
358	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
359	RE Held for Sale	C	Europe	UNREALIZED	1DE941894; 1DE567418; 1DE347597; 1DE567400
360	RE Held for Sale	C	Europe		
361	Mortgages & Mortgage Backed	2	Europe		
362	Mortgages & Mortgage Backed	2	Europe		
363	RE Held for Sale	C	Europe		1NL892485; 00007563
364	Mortgages & Mortgage Backed	2	Europe		00006439

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
332	#N/A		-	
333	#N/A		-	
334	Mortgage Inventory	Equity	-	US
335	Held for Sale	Equity	(73)	US
336	Mortgage Inventory	Equity	(10)	US
337	Mortgage Inventory	Equity	(10)	US
338		Equity	(23)	US
339	Held for Sale	Equity	-	US
340	Held for Sale	Equity	(40)	US
341	Corporate Equity	Equity	(110)	US
342			(265)	
343			-	
344			-	
345		Equity	(55)	Eur
346		Securities	-	Eur
347		Securities	(24)	Eur
348		Securities	-	Eur
349		Securities	-	Eur
350		Senior	-	Eur
351		Equity	(10)	Eur
352		Equity	(11)	Eur
353		Senior	-	Eur
354		Senior	(3)	Eur
355		Other Corp Debt	-	Eur
356		Senior	3	Eur
357		Securities	-	Eur
358		Senior	(11)	Eur
359		Equity	(3)	Eur
360		Senior	-	Eur
361		Senior	-	Eur
362		Securities	-	Eur
363		Senior	-	Eur
364		Senior	(0)	Eur

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
365	Europe	Mitco 3 Senior				0.0
366	Europe	Hugo				0.0
367	Europe	Fortezza				0.0
368	Europe	Protego				0.0
369	Europe	Gagfah				0.0
370	Europe	Rockpoint				0.0
371	Europe	Edinburgh House				0.0
372	Europe	Octopus				0.0
373	Europe	Taurus				0.0
374	Europe	Miscellaneous Whole loans & NPLS				0.0
375	Europe	Miscellaneous Securities				
376	Europe	Long Acre				0.0
377	Europe	Devonshire				0.0
378	Europe	Chancery gate				0.0
379	Europe	Market Harborough				0.0
380	Europe	Investream				0.0
381	Europe	BB Radisson				0.0
382	Europe	Harley				0.0
383	Europe	Grace				0.0
384	Europe	Diversity				0.0
385	Europe	Harbor Park				0.0
386	Europe	Atemi				0.0
387	Europe	Centrum Komaniyet				0.0
388						
389		Total Europe	0.0	(160.2)	(107.0)	(267.2)
390						
391	VII	Asia				
392	Asia	NCC Hitachi NPL			(5.0)	(5.0)
393	Asia	HKU HRPI (mark-up)				0.0
394	Asia	WOTCA (Australia Position)				0.0
395	Asia	Nihon Parking				0.0
396	Asia	Vietnam Equity				0.0
397	Asia	CSI				0.0

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
365	(0.5)			(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed
366	(0.2)			(0.2)				0.0	(0.2)	N	Mortgages & Mortgage Backed
367				0.0	3.7		(6.2)	(2.5)	(2.5)	N	Corporate Debt
368				0.0	3.5			3.5	3.5	N	Mortgages & Mortgage Backed
369				0.0				0.0	0.0	N	Corporate Debt
370				0.0		(29.0)		(29.0)	(29.0)	N	Mortgages & Mortgage Backed
371				0.0		(8.2)	(2.0)	(10.2)	(10.2)	Y	RE Held for Sale
372				0.0				0.0	0.0	Y	RE Held for Sale
373				0.0		(2.8)		(2.8)	(2.8)	N	Mortgages & Mortgage Backed
374				0.0		(9.0)	(27.8)	(36.8)	(36.8)	N	Mortgages & Mortgage Backed
375							(16.3)	(16.3)	(16.3)	N	Mortgages & Mortgage Backed
376				0.0			(5.0)	(5.0)	(5.0)	N	Mortgages & Mortgage Backed
377				0.0			(5.0)	(5.0)	(5.0)	Y	RE Held for Sale
378				0.0			(10.0)	(10.0)	(10.0)	Y	RE Held for Sale
379				0.0			(6.0)	(6.0)	(6.0)	N	Mortgages & Mortgage Backed
380				0.0			(3.1)	(3.1)	(3.1)	Y	RE Held for Sale
381				0.0			(4.5)	(4.5)	(4.5)	Y	RE Held for Sale
382				0.0			(1.0)	(1.0)	(1.0)	Y	RE Held for Sale
383				0.0			2.6	2.6	2.6	N	Mortgages & Mortgage Backed
384				0.0			(2.2)	(2.2)	(2.2)	N	Mortgages & Mortgage Backed
385				0.0			1.1	1.1	1.1	N	Mortgages & Mortgage Backed
386				0.0			1.1	1.1	1.1	N	Mortgages & Mortgage Backed
387	(14.7)			(14.7)				0.0	(14.7)	N	Mortgages & Mortgage Backed
388											
389	(28.9)	(18.4)	(30.8)	(78.1)	(13.3)	(70.0)	(155.1)	(238.5)	(583.8)		
390											
391									0.0		
392				0.0				0.0	(5.0)	N	Mortgages & Mortgage Backed
393	2.3			2.3				0.0	2.3	N	Mortgages & Mortgage Backed
394	(0.4)			(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed
395	(0.5)			(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed
396	(0.7)			(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed
397	(1.3)			(1.3)				0.0	(1.3)	N	Mortgages & Mortgage Backed

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
365	Mortgages & Mortgage Backed	2	Europe		
366	Mortgages & Mortgage Backed	2	Europe		
367	Corporate Debt	2	Europe	REALIZED	00005475
368	Mortgages & Mortgage Backed	2	Europe	REALIZED	
369	Corporate Debt	2	Europe		00009819
370	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
371	RE Held for Sale	C	Europe	UNREALIZED	
372	RE Held for Sale	C	Europe	UNREALIZED	
373	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
374	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
375	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
376	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	1DE246997
377	RE Held for Sale	C	Europe	UNREALIZED	1DE246997
378	RE Held for Sale	C	Europe	UNREALIZED	1DE246997
379	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
380	RE Held for Sale	C	Europe	UNREALIZED	
381	RE Held for Sale	C	Europe	UNREALIZED	
382	RE Held for Sale	C	Europe	UNREALIZED	
383	Mortgages & Mortgage Backed	2	Europe	REALIZED	
384	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
385	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
386	Mortgages & Mortgage Backed	2	Europe	UNREALIZED	
387	Mortgages & Mortgage Backed	2	Europe		
388					
389					
390					
391					
392	Mortgages & Mortgage Backed	2	Asia		P56UJ13A
393	Mortgages & Mortgage Backed	2	Asia		
394	Mortgages & Mortgage Backed	2	Asia		
395	Mortgages & Mortgage Backed	2	Asia		1JP429333
396	Mortgages & Mortgage Backed	2	Asia		
397	Mortgages & Mortgage Backed	2	Asia		

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
365		Senior	-	Eur
366		Senior	-	Eur
367		Senior	(3)	Eur
368		Senior	4	Eur
369		Other Corp Debt	-	Eur
370		Equity	(29)	Eur
371		Senior	(10)	Eur
372		Equity	-	Eur
373		Securities	(3)	Eur
374		Senior	(37)	Eur
375		Securities		Eur
376		Senior	(5)	Eur
377		Equity	(5)	Eur
378		Equity	(10)	Eur
379		Equity	(6)	Eur
380		Equity	(3)	Eur
381		Mezzanine	(5)	Eur
382		Mezzanine	(1)	Eur
383		Senior	3	Eur
384		Securities	(2)	Eur
385		Senior	1	Eur
386		Equity	1	Eur
387		Mezzanine	-	Eur
388			-	
389			(238)	
390			-	
391			-	
392		Senior	-	Asia
393			-	Asia
394			-	Asia
395		Equity	-	Asia
396		Equity	-	Asia
397			-	Asia

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
398	Asia	Japan PL- Kyoto Karasuma markdown				0.0
399	Asia	Japan PL- Project Cowboy markdown				0.0
400	Asia	Korea PL - Tower Hotel PL				0.0
401	Asia	DTC9 MTM				0.0
402	Asia	Mark up of Kajima				0.0
403	Asia	Small NRC MTM				0.0
404	Asia	DA REIT				0.0
405	Asia	Project Cowboy				0.0
406	Asia	Aoyama Cieux Bldg				0.0
407	Asia	DA office				0.0
408	Asia	Project Tada				0.0
409	Asia	Towa				0.0
410	Asia	Crescent				0.0
411	Asia	NCC Hanno MTM				0.0
412	Asia	NCC Hatchi MTM				0.0
413	Asia	DBP NPL MTM				0.0
414	Asia	Amikai Asakusa				0.0
415	Asia	Rinken Nissan - Kasuyagun				0.0
416	Asia	Kyoto & Tanabe				0.0
417	Asia	LJAC 7&8				0.0
418						
419						
420		Total Asia	0.0	0.0	(5.0)	(5.0)
421						
422		Totals	(5.1)	(737.0)	(384.1)	(1126.2)
423						
424		Mark-Ups Offsetting Mark Downs				
425		Spring Mtn Ranch (Calif Land Troxler)		47.0		47.0
426		Toy Bldg flr rate sr loan (Commercial loan)		5.0		5.0
427		Pacific Point (SunCal) sr loan - Gilhool		8.0		8.0
428		SunCal Master JV with pvt eq		2.0		2.0
429			0.0	62.0	0.0	62.0
430						

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
398		(6.0)		(6.0)			(16.4)	(16.4)	(22.4)	N	Mortgages & Mortgage Backed
399		(5.0)	(8.7)	(13.7)				0.0	(13.7)	N	Mortgages & Mortgage Backed
400			3.7	3.7				0.0	3.7	N	Mortgages & Mortgage Backed
401			(2.9)	(2.9)		(1.5)		(1.5)	(4.4)	N	Mortgages & Mortgage Backed
402		21.0		21.0				0.0	21.0	N	Mortgages & Mortgage Backed
403			(7.4)	(7.4)				0.0	(7.4)	N	Mortgages & Mortgage Backed
404			8.5	8.5				0.0	8.5	N	Mortgages & Mortgage Backed
405				0.0	(24.5)	(25.5)		(50.0)	(50.0)	N	Mortgages & Mortgage Backed
406			8.5	8.5	15.8			15.8	24.3	Y	RE Held for Sale
407				0.0	3.7			3.7	3.7	N	Corporate Debt
408				0.0		(9.4)		(9.4)	(9.4)	N	Mortgages & Mortgage Backed
409				0.0		15.0		15.0	15.0	N	Mortgages & Mortgage Backed
410				0.0			(4.7)	(4.7)	(4.7)	N	Mortgages & Mortgage Backed
411				0.0			(2.4)	(2.4)	(2.4)	N	Mortgages & Mortgage Backed
412				0.0			(4.5)	(4.5)	(4.5)	N	Mortgages & Mortgage Backed
413				0.0			2.9	2.9	2.9	N	Mortgages & Mortgage Backed
414				0.0			(1.5)	(1.5)	(1.5)	N	Mortgages & Mortgage Backed
415				0.0			(1.8)	(1.8)	(1.8)	N	Mortgages & Mortgage Backed
416				0.0			(1.8)	(1.8)	(1.8)	N	Mortgages & Mortgage Backed
417	(5.5)		1.5	(4.0)		(3.5)		(3.5)	(7.5)	N	Mortgages & Mortgage Backed
418									0.0		
419											
420	(6.2)	10.0	3.2	7.0	(5.0)	(24.9)	(30.2)	(60.1)	(58.1)		
421											
422	(267.8)	(65.8)	(762.2)	(1095.7)	(22.3)	(417.8)	(1144.9)	(1585.0)	(3,806.9)		
423											
424											
425				0.0				0.0	47.0	Y	RE Held for Sale
426				0.0				0.0	5.0	Y	RE Held for Sale
427				0.0				0.0	8.0	N	Mortgages & Mortgage Backed
428				0.0				0	2.0	Y	RE Held for Sale
429	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	62.0		
430				0.0				0.0			

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
398	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	OF7FS3DT
399	Mortgages & Mortgage Backed	2	Asia		O7G7084
400	Mortgages & Mortgage Backed	2	Asia		
401	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	1KY500809
402	Mortgages & Mortgage Backed	2	Asia		1JP382821
403	Mortgages & Mortgage Backed	2	Asia		
404	Mortgages & Mortgage Backed	2	Asia		
405	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	O7G7084
406	RE Held for Sale	C	Asia	REALIZED	
407	Corporate Debt	2	Asia	REALIZED	
408	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
409	Mortgages & Mortgage Backed	2	Asia	REALIZED	00009456
410	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
411	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
412	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
413	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
414	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
415	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
416	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
417	Mortgages & Mortgage Backed	2	Asia	UNREALIZED	
418					
419					
420					
421					
422					
423					
424					
425	RE Held for Sale	C			
426	RE Held for Sale	C			
427	Mortgages & Mortgage Backed	2			
428	RE Held for Sale	C			
429					
430					

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
398		Senior	(16)	Asia
399		Senior	-	Asia
400		Equity	-	Asia
401		Securities	(2)	Asia
402		Equity	-	Asia
403		Senior	-	Asia
404		Equity	-	Asia
405		Senior	(50)	Asia
406		Equity	16	Asia
407		Other Corp Debt	4	Asia
408		Senior	(9)	Asia
409		Senior	15	Asia
410		Equity	(5)	Asia
411		Senior	(2)	Asia
412		Senior	(5)	Asia
413		NPL	3	Asia
414		Senior	(2)	Asia
415		Senior	(2)	Asia
416		Senior	(2)	Asia
417		Securities	(4)	Asia
418				
419				
420				
421				
422				
423				
424				
425				
426				
427				
428				
429				
430				

	A	B	C	D	E	F
5	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08
431		Totals Mark ups and downs	(5.1)	(675.0)	(384.1)	(1064.2)
432						
433						
434						w mark ups
435		RE Held for Sale				(286.9)
436		Mortgages & Mortgage Backed				(723.6)
437		Corporate Debt				(53.8)
438		Corporate Equity				0.0
439						(1064.2)
440						
441						
442						
443						
444		CHECKS				
445		US				
446		EUR				
447		ASIA				
448						

	G	H	I	J	K	L	M	N	O	P	Q
5	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1
431	(267.8)	(65.8)	(762.2)	(1095.7)	(22.3)	(417.8)	(1144.9)	(1585.0)	(3,744.9)		
432											
433											
434				w mark ups				w mark ups			
435			(248.1)	(442.2)	(15.7)	(203.9)	(628.9)	(848.5)			
436			(425.1)	(337.6)	(14.0)	(209.0)	(383.7)	(606.7)			
437			0.0	(27.0)	7.4	(5.0)	(32.2)	(29.8)			
438			(89.0)	(289.0)	0.0	0.0	(100.0)	(100.0)			
439			(762.2)	(1095.7)				(1585.0)			
440											
441											
442											
443											
444											
445								0.0			
446								0.0			
447								0.0			
448											

	R	S	T	U	V
5	GAAP Asset Category Q2	FAS157	Exposure Category	Q3 REALIZED/UNREALIZED	MTS #
431					
432					
433					
434					
435					
436					
437					
438					
439					
440					
441					
442					
443					
444					
445					
446					
447					
448					

	W	X	Y	Z
5	category 2	Lien (DIS)	q3chk	REGION
431				
432				
433				
434				
435				
436				
437				
438				
439				
440				
441				
442				
443				
444				
445				
446				
447				
448				

Cell: I38

Comment: kmalkani:
reserve release on 5/30

Cell: M38

Comment: kmalkani:
reserve release on 5/30

Cell: D217

Comment: jonacohe:
Flt rate \$54mm; Fx rate \$20mm; IO's \$41mm

Cell: G341

Comment: jonacohe:
add'l 50 taken in private equity

Cell: K341

Comment: jonacohe:
add'l 50 taken in private equity

	A	B	C	D	E	F	G	H	I	J	K
1		DNS					CDX (GAH2)				CMBX (GAH2)
2											
3		GMDX	GAH2	G1BG			BMDMS02144				BMDMS891246/891248
4	3	11,458,428.00	87,056.00	2,202,050.00	13,747,534.00		(146,669.00)				1,793,461.00
5	4	21,051,029.00	4,061,238.00	2,059,307.00	27,171,574.00		81,216.00				7,131,138.00
6	5	6,088,242.00	1,502,911.00	(13,031,913.00)	(5,440,760.00)		(89,652.00)				(8,892,490.00)
7	6	86,226,352.00	6,198,506.00	(3,513,067.00)	88,911,791.00		1,229,686.00				8,712,559.00
8	7	36,636,140.00	4,323,816.00	-	40,959,956.00		(408,891.00)				182,770.00
9	10	(152,705.00)	2,140,353.00	-	1,987,648.00		1,731,592.00				3,215,781.00
10	11	(57,156,921.00)	(7,119,340.00)	-	(64,276,261.00)		(2,222,601.00)				(382,336.00)
11	12	(11,101,523.00)	(1,202,740.00)	-	(12,304,263.00)		1,184,340.00				2,988,899.00
12	13	34,268,613.00	2,490,860.00	-	36,759,473.00		6,022,929.00				1,113,844.00
13	14	(27,564,310.00)	2,456,660.00	-	(25,107,650.00)		7,898,167.00				1,020,764.00
14	17	(5,593,868.00)	(427,621.00)	-	(6,021,489.00)		(1,585,691.00)				2,493,544.00
15	18	(47,912,840.00)	(5,084,440.00)	-	(52,997,280.00)		(5,580,236.00)				(6,631,424.00)
16	19	(55,312,370.00)	(5,511,940.00)	-	(60,824,310.00)		2,497,553.00				(9,885,643.00)
17	20	(20,107,211.00)	(2,590,540.00)	-	(22,697,751.00)		11,204,993.00				(5,021,445.00)
18	24	(68,482,285.00)	(7,277,761.11)	-	(75,760,046.11)		(4,380,209.00)				(13,632,905.00)
19	25	(57,540,486.00)	(6,431,865.00)		(63,972,351.00)		(8,020,684.00)				(7,091,423.00)
20	26	40,876,738.00	4,261,360.00	(5,624,300.00)	39,513,798.00		1,004,765.00				7,092,884.00
21	27	(7,767,770.00)	(800,215.00)	(324,489.00)	(8,892,474.00)		1,481,028.00				633,805.00
22	28	(5,016,602.00)	(471,990.00)	(190,349.00)	(5,678,941.00)		261,549.00				798,746.00
23	31	(3,306,089.00)	(85,796.00)	13,756,213.00	10,364,328.00		(15,226,605.00)				610,591.00
24	Grand Total	(130,409,438.00)	(9,481,488.11)	(4,666,548.00)	(144,557,474.11)		(3,063,420.00)				(13,748,880.00)
25											
26	1	52,491,503.00	1,744,775.00	713,060.00	54,949,338.00		(2,737,128.00)				1,773,975.00
27	2	(2,544,066.00)	(19,847.00)	(8,633.00)	(2,572,546.00)		(2,844,466.00)				(3,845,941.00)
28	3	(266,397.00)	49,253.00	19,607.00	(197,537.00)		(1,048,948.00)				(5,303,735.00)
29	4	(7,705,834.00)	(831,772.00)	(340,453.00)	(8,878,059.00)		(1,101,450.00)				(8,364,517.00)
30	7	70,756,363.00	(2,270,741.00)	(929,580.00)	67,556,042.00		(403,950.00)				(16,464,713.00)
31	8	(96,570,584.00)	(468,997.00)	(192,193.00)	(97,231,774.00)		1,783,358.00				4,602,741.00
32	9	11,550,513.00	1,169,428.00	481,477.00	13,201,418.00		1,745,329.50				10,235,125.00
33	10	12,350,587.00	1,196,403.00	477,867.00	14,024,857.00		(227,906.00)				2,575,373.00
34	11	8,131,790.00	692,528.00	276,317.00	9,100,635.00		1,499,666.00				1,680,200.00
35	14	5,411,852.00	531,208.00	210,400.00	6,153,460.00		156,082.00				2,993,614.00
36	15	(19,007,113.00)	(1,878,972.00)	(752,283.00)	(21,638,368.00)		(1,023,722.00)				(1,759,923.00)
37	16	(3,429,523.00)	(280,472.00)	(112,883.00)	(3,822,878.00)		(2,770,889.50)				(4,604,424.00)
38	17	(11,337,657.00)	(1,131,847.00)	(453,433.00)	(12,922,937.00)		(631,936.00)				(8,207,394.00)
39	18	(37,633,728.00)	(3,963,972.00)	(1,586,283.00)	(43,183,983.00)		(1,761,342.00)				(6,506,640.00)
40	21	(465,018.23)	(181,167.00)	(74,550.00)	(720,735.23)		(134,695.00)				(2,432,687.00)
41	22	(4,938,934.72)	(766,972.00)	(307,483.31)	(6,013,390.03)		(4,228,127.25)				(1,920,317.53)
42	23	(3,323,813.00)	(367,347.00)	(147,633.00)	(3,838,793.00)		(10,202.70)				1,720,686.00

	L	M	N	O	P	Q	R
1	CMBX (G1BG)				TRS (GMDX)		
2							
3	BMDMS891245/89205				BMDMS00599		
4	2,379,276.00		4,172,737.00				
5	4,743,442.00		11,874,580.00				
6	9,020,424.00		127,934.00		6,401,700.00		
7	9,482,893.00		18,195,452.00		8,886,822.00		
8	2,279,169.00		2,461,939.00		694,475.00		
9	10,380,303.00		13,596,084.00		178,243.00		
10	753,036.00		370,700.00		(1,495,634.00)		
11	23,722,315.00		26,711,214.00		(2,008,824.00)		
12	3,621,503.00		4,735,347.00		1,684,758.00		
13	1,310,171.00		2,330,935.00		34,664.00		
14	1,835,624.00		4,329,168.00		(1,493,688.00)		
15	(6,713,256.00)		(13,344,680.00)		(993,895.00)		
16	(6,772,996.00)		(16,658,639.00)		(3,854,544.00)		
17	(4,805,833.00)		(9,827,278.00)		(1,476,770.00)		
18	(17,076,461.00)		(30,709,366.00)		(2,750,712.00)		
19	(6,489,864.00)		(13,581,287.00)		(3,118,083.00)		
20	4,531,734.00		11,624,618.00		2,421,933.00		
21	(658,331.00)		(24,526.00)		40,218.00		
22	777,368.00		1,576,114.00		(1,099,362.00)		
23	1,795,723.00		2,406,314.00		(1,117,288.00)		
24	34,116,240.00		20,367,360.00		934,013.00		
25							
26	2,234,291.00		4,008,266.00		2,171,886.00		
27	(8,039,467.00)		(11,885,408.00)		738,907.00		
28	(4,161,142.00)		(9,464,877.00)		202,061.00		
29	(9,652,924.00)		(18,017,441.00)		(2,323,425.00)		
30	(19,807,904.00)		(36,272,617.00)		(662,467.00)		
31	5,202,821.00		9,805,562.00		(101,665.00)		
32	6,925,130.00		17,160,255.00		(525,419.00)		
33	2,323,705.00		4,899,078.00		1,096,336.00		
34	871,126.00		2,551,326.00		(769,955.00)		
35	1,748,984.00		4,742,598.00		887,121.00		
36	(5,721,652.00)		(7,481,575.00)		(17,146.00)		
37	(6,496,026.00)		(11,100,450.00)		(1,490,050.00)		
38	(5,886,243.00)		(14,093,637.00)		(359,370.00)		
39	(7,572,649.00)		(14,079,289.00)		(2,022,152.00)		
40	(1,835,525.00)		(4,268,212.00)		(602,631.00)		
41	(962,866.96)		(2,883,184.49)		(571,709.95)		
42	(2,348,617.99)		(627,931.99)		(180,273.00)		

Swaps

	A	B	C	D	E	F	G	H	I	J	K
43	24	5,986,965.00	605,653.00	241,566.00	6,834,184.00		(239,951.00)				5,005,512.00
44	25	(7,719,268.00)	(905,972.00)	(363,087.00)	(8,988,327.00)		(1,085,054.00)				(742,310.00)
45	28	(1,950,500.00)	(250,670.00)	(102,350.00)	(2,303,520.00)		(874,929.00)				(1,274,010.00)
46	29	(4,844,312.00)	(541,097.00)	(217,133.00)	(5,602,542.00)		1,446,415.00				2,438,319.00
47	30	(4,106,012.00)	(506,347.22)	(203,233.35)	(4,815,592.57)		-				891,837.00
48	Grand Total	(39,163,186.95)	(8,376,944.22)	(3,370,916.66)	(50,911,047.83)		(14,493,845.95)				(27,509,229.53)
49											
50	1	(10,238,397.00)	(962,472.00)	(385,683.00)	(11,586,552.00)		-				(3,007,470.00)
51	2	(22,827,399.00)	(2,138,479.00)	(856,086.00)	(25,821,964.00)		-				(10,631,614.00)
52	5	11,748,247.76	202,438.00	78,892.00	12,029,577.76		-				2,171,737.00
53	6	(2,211,519.00)	453,668.00	227,214.00	(1,530,637.00)		-				2,652,858.00
54	7	(34,400.00)	(32,612.00)	(14,286.00)	(81,298.00)		-				8,157,801.00
55	8	6,882,251.00	974,423.00	489,414.00	8,346,088.00		-				8,001,432.00
56	9	8,049,331.00	1,153,758.00	579,114.00	9,782,203.00		-				49,883.00
57	12	(9,324,996.00)	(1,049,690.00)	(518,958.00)	(10,893,644.00)		-				(4,230,838.00)
58	13	(14,133,504.00)	(1,605,242.00)	(800,886.00)	(16,539,632.00)		-				(7,313,030.00)
59	14	(5,284,955.00)	(598,208.00)	(297,186.00)	(6,180,349.00)		-				(4,698,609.00)
60	15	(11,478,815.00)	(1,329,341.00)	(662,886.00)	(13,471,042.00)		-				(4,444,383.00)
61	16	(4,850,794.00)	(231,648.00)	(869,029.00)	(5,951,471.00)		152,095.00				(1,842,395.00)
62	19	(4,638,568.00)	(380,968.00)	867,754.00	(4,151,782.00)		-				(4,467,564.00)
63	20	(631,231.00)	(51,053.00)	(20,604.00)	(702,888.00)		-				2,319,707.00
64	21	3,316,477.00	549,538.00	180,076.00	4,046,091.00		-				(4,783,663.00)
65	22	3,009,392.00	477,053.00	155,856.00	3,642,301.00		(119,657.00)				(6,165,918.00)
66	23	(541,164.00)	(102,828.00)	(37,904.00)	(681,896.00)		(321,294.00)				(5,557,718.00)
67	27	(270,521.00)	158,215.00	38,686.00	(73,620.00)		440,950.00				(2,298,744.00)
68	28	1,853,939.00	301,018.00	97,036.00	2,251,993.00						(4,175,881.00)
69	29	591,946.00	249,242.00	79,736.00	920,924.00						(195,265.00)
70	30	(7,221,763.00)	(1,055,487.00)	(356,224.00)	(8,633,474.00)						(774,063.00)
71	Grand Total	(58,236,442.24)	(5,018,675.00)	(2,025,954.00)	(65,281,071.24)	-	152,094.00	-	-	-	(41,233,737.00)
72											
73	QUARTER 3										
74	6/2/08	4,862,084.00	273,679.00	2,017,320.00	7,153,083.00		-				(4,611,496.00)
75	6/3/08	2,643,425.00	630,071.00	-	3,273,496.00		-				(2,951,604.00)
76	6/4/08	(909,949.00)	125,861.00	-	(784,088.00)		-				(503,963.00)
77	6/5/08	(2,155,551.00)	4,884,259.00	-	2,728,708.00		-				(1,807,881.00)
78	6/6/08	(451,212.00)	22,961.00	-	(428,251.00)		-				855,984.00
79	6/9/08	(99,607.00)	274,684.00	-	175,077.00		-				1,117,286.00
80	6/10/08	792,464.00	280,211.00	-	1,072,675.00		-				(176,329.00)
81	6/11/08	(126,704.00)	22,961.00	-	(103,743.00)		-				311,597.00
82	6/12/08	(2,520,688.00)	(460,669.00)	-	(2,981,357.00)		-				(260,878.00)
83	6/13/08	(2,976,968.00)	(347,479.00)	-	(3,324,447.00)		-				(949,303.50)
84	6/16/08	(4,098,166.00)	(548,516.00)	-	(4,646,682.00)		-				(1,385,808.00)

Swaps

Page 3 of 8

	L	M	N	O	P	Q	R
43	2,783,557.00		7,789,069.00		1,599,851.00		
44	(2,036,251.00)		(2,778,561.00)		7,835,012.00		
45	(1,186,218.00)		(2,460,228.00)		1,437,961.95		
46	3,295,119.00		5,733,438.00		(1,255,064.00)		
47	809,485.00		1,701,322.00		(2,569,169.00)		
48	(4,706,267.95)		(37,190,029.48)		2,518,640.00		
49							
50	(3,452,603.00)		(6,460,073.00)		(994,052.00)		
51	(2,785,105.00)		(13,416,719.00)		(1,194,589.00)		
52	1,568,122.00		3,739,859.00		(1,195,043.00)		
53	1,811,594.00		4,464,452.00		2,365,374.00		
54	5,923,059.00		14,080,860.00		(968,558.00)		
55	7,009,272.00		15,010,704.00		(813,449.00)		
56	6,143,379.00		6,193,262.00		846,776.00		
57	(5,375,241.00)		(9,606,079.00)		(1,156,887.00)		
58	(8,997,720.00)		(16,310,750.00)		1,816,473.00		
59	(6,124,886.00)		(10,823,495.00)		326,526.00		
60	2,442,192.00		(2,002,191.00)		(5,033,873.00)		
61	(655,862.00)		(2,498,257.00)		(1,827,249.00)		
62	(6,417,825.00)		(10,885,389.00)		(1,675,230.00)		
63	4,083,804.00		6,403,511.00		(1,330,599.00)		
64	4,752,278.00		(31,385.00)		2,152,138.00		
65	(1,341,096.00)		(7,507,014.00)		3,570,476.00		
66	1,136,256.00		(4,421,462.00)		(2,241,015.00)		
67	994,167.00		(1,304,577.00)		2,766,591.00		
68	2,133,635.00		(2,042,246.00)		2,659,453.00		
69	169,480.00		(25,785.00)		1,836,053.00		
70	(1,354,758.00)		(2,128,821.00)		(2,156,640.00)		
71	1,662,142.00	0	(39,571,595.00)	0	(2,247,324.00)		
72							
73							
74	2,575,128.00		(2,036,368.00)		(1,839,556.00)		
75	2,866,140.00		(85,464.00)		(329,970.00)		
76	(430,995.00)		(934,958.00)		1,339,064.00		
77	(2,082,805.00)		(3,890,686.00)		2,458,971.00		
78	444,061.00		1,300,045.00		(1,081,219.00)		
79	800,069.00		1,917,355.00		3,633,378.00		
80	65,417.00		(110,912.00)		2,934,388.00		
81	229,397.00		540,994.00		(1,782,502.00)		
82	(174,677.00)		(435,555.00)		2,238,762.00		
83	11,886,212.00		10,936,908.50		720,799.00		
84	(1,547,649.00)		(2,933,457.00)		(1,081,067.00)		

Swaps

Page 4 of 8

	A	B	C	D	E	F	G	H	I	J	K
85	6/17/08	(1,810,417.00)	(676,759.00)	-	(2,487,176.00)		-				(705,532.00)
86	6/18/08	100,417.00	105,281.00	-	205,698.00		-				1,128,498.00
87	6/19/08	(164,263.00)	2,381.00	-	(161,882.00)		-				995,082.00
88	6/20/08	1,161,639.00	888,792.00	-	2,050,431.00		-				2,063,483.00
89	6/23/08	(1,119,400.00)	(75,156.00)	-	(1,194,556.00)		-				285,304.00
90	6/24/08	1,649,719.00	990,221.00	-	2,639,940.00		(26,455.00)				(5,298,798.00)
91	6/25/08	3,492,717.00	1,391,531.00	-	4,884,248.00		(327,312.00)				1,062,819.00
92	6/26/08	2,929,455.00	2,194,151.00	-	5,123,606.00		190,242.00				2,481,277.00
93	6/27/08	2,011,982.00	1,031,381.00	-	3,043,363.00		-				1,175,014.00
94	6/30/08	1,203,379.00	182,074.00	-	1,385,453.00		-				(1,832,400.00)
95	Grand Total - JUNE	4,414,356.00	11,191,920.00	2,017,320.00	17,623,596.00	-	(163,525.00)	-	-	-	(9,007,648.50)
96											
97	7/1/2008	(1,493,542.00)	(347,989.00)	-	(1,841,531.00)		-				250,321.00
98	7/2/2008	(3,686,700.00)	(1,223,594.00)	-	(4,910,294.00)		-				(433,889.00)
99	7/3/2008	(313,912.00)	9,646.00	-	(304,266.00)		-				158,728.00
100	7/7/2008	(1,775,152.00)	530,616.00	-	(1,244,536.00)		-				1,130,468.00
101	7/8/2008	(756,361.00)	(304,694.00)	-	(1,061,055.00)		-				(793,166.00)
102	7/9/2008	(715,731.00)	(233,714.00)	-	(949,445.00)		-				235,464.00
103	7/10/2008	(1,116,939.00)	50,206.00	-	(1,066,733.00)		-				1,885,723.00
104	7/11/2008	1,393,679.00	1,003,366.00	-	2,397,045.00		-				710,767.00
105	7/14/2008	(1,418,987.00)	(143,441.00)	-	(1,562,428.00)		-				395,147.00
106	7/15/2008	(130,049.00)	354,406.00	-	224,357.00		-				1,463,701.00
107	7/16/2008	877,590.00	60,346.00	-	937,936.00		-				708,941.00
108	7/17/2008	(709,385.00)	(355,394.00)	-	(1,064,779.00)		-				(739,477.00)
109	7/18/2008	215,225.60	222,586.00	-	437,811.60		-				(182,986.00)
110	7/21/2008	(1,085,127.00)	(62,321.00)	-	(1,147,448.00)		-				(276,621.00)
111	7/22/2008	438,805.00	760,006.00	-	1,198,811.00		-				648,655.00
112	7/23/2008	(839,990.00)	(456,794.00)	-	(1,296,784.00)		60,344.00				(674,683.00)
113	7/24/2008	504,035.00	648,466.00	-	1,152,501.00		115,573.00				(1,108,240.00)
114	7/25/2008	1,906,515.00	607,906.00	-	2,514,421.00		46,775.00				1,861,145.00
115	7/28/2008	1,164,277.00	1,266,019.00	-	2,430,296.00		40.00				1,140,080.00
116	7/29/2008	(173,095.00)	29,926.00	-	(143,169.00)		-				(680,016.00)
117	7/30/2008	(709,882.00)	(122,173.00)	-	(832,055.00)		-				(654,126.00)
118	7/31/2008	(88,802.00)	1,013,506.00	-	924,704.00		-				863,074.00
119	Grand Total - JULY	(8,513,527.40)	3,306,887.00	-	(5,206,640.40)	-	222,732.00	-	-	-	5,909,010.00
120											
121	8/1/2008	(300,776.00)	(273,135.00)	-	(573,911.00)		-				213,387.00
122	8/4/2008	(813,092.00)	(87,628.00)	-	(900,720.00)		-				220,509.00
123	8/5/2008	(3,019,104.00)	(281,239.00)	-	(3,300,343.00)		100,569.00				(916,204.00)
124	8/6/2008	456,065.00	599,651.00	-	1,055,716.00		-				936,337.00
125	8/7/2008	799,372.00	639,791.00	-	1,439,163.00		-				1,556,760.00
126	8/8/2008	1,730,033.00	1,121,471.00	-	2,851,504.00		-				682,887.00

Swaps

Page 5 of 8

	L	M	N	O	P	Q	R
85	(553,304.00)		(1,258,836.00)		(2,780,325.00)		
86	1,323,338.00		2,451,836.00		(2,139,511.00)		
87	868,025.00		1,863,107.00		823,168.00		
88	2,025,117.00		4,088,600.00		(14,450.40)		
89	609,856.00		895,160.00		1,322,002.00		
90	2,191,008.00		(3,107,790.00)		479,536.00		
91	1,503,632.00		2,566,451.00		2,206,452.00		
92	3,133,737.00		5,615,014.00		2,232,469.00		
93	1,466,041.00		2,641,055.00		1,025,960.00		
94	(1,708,466.00)		(3,540,866.00)		(700,746.00)		
95	25,489,282.00	0	16,481,633.50	0	9,665,602.60		
96							
97	566,587.00		816,908.00		361,787.00		
98	(701,754.00)		(1,135,643.00)		(2,545,077.00)		
99	95,378.00		254,106.00		352,323.00		
100	1,612,792.00		2,743,260.00		(814,754.00)		
101	(866,697.00)		(1,659,863.00)		(2,350,030.00)		
102	177,558.00		413,022.00		(2,031,736.00)		
103	2,016,821.00		3,902,544.00		(321,802.00)		
104	949,448.00		1,660,215.00		3,741,905.00		
105	258,163.00		653,310.00		(1,334,025.80)		
106	1,747,488.00		3,211,189.00		(409,235.00)		
107	646,450.00		1,355,391.00		1,880,992.00		
108	(619,061.00)		(1,358,538.00)		2,722,406.00		
109	(258,858.00)		(441,844.00)		1,526,358.00		
110	(467,722.00)		(744,343.00)		(617,462.00)		
111	788,909.00		1,437,564.00		1,995,344.00		
112	(1,119,183.00)		(1,793,866.00)		174,085.00		
113	1,178,827.00		70,587.00		(3,017,583.00)		
114	2,383,461.00		4,244,606.00		3,000,468.00		
115	1,022,340.00		2,162,420.00		(281,171.00)		
116	(733,639.00)		(1,413,655.00)		453,909.00		
117	(395,824.00)		(1,049,950.00)		(450,466.00)		
118	1,359,386.00		2,222,460.00		365,803.00		
119	9,640,870.00	0	15,549,880.00	0	2,402,038.20		
120							
121	51,872.00		265,259.00		(196,977.00)		
122	249,912.00		470,421.00		4,042,638.00		
123	(633,852.00)		(1,550,056.00)		2,664,108.00		2,664,108.00
124	1,000,473.00		1,936,810.00		1,854,620.00		
125	3,019,580.00		4,576,340.00		(464,931.00)		
126	606,374.00		1,289,261.00		2,215,605.00		

Swaps

	A	B	C	D	E	F	G	H	I	J	K
127	8/11/2008	(1,607,760.00)	(468,958.00)	-	(2,076,718.00)		-				(359,245.00)
128	8/12/2008	707,299.00	589,616.00	-	1,296,915.00		-				1,685,018.00
129	8/13/2008	1,938,249.00	1,251,926.00	-	3,190,175.00		-				2,393,909.00
130	8/14/2008	(224,648.00)	(2,449.45)	-	(227,097.45)		-				419,465.00
131	8/15/2008	181,582.00	278,530.60	-	460,112.60		-				1,719,924.50
132	8/18/2008	1,918,003.00	1,427,657.00	-	3,345,660.00		-				2,025,637.00
133	8/19/2008	2,653,567.00	1,573,045.00	-	4,226,612.00		-				(2,642,154.00)
134	8/20/2008	2,196,239.00	1,292,065.00	-	3,488,304.00		-				(231,030.00)
135	8/21/2008	(2,431,594.00)	(1,256,824.00)	-	(3,688,418.00)		-				(1,169,963.00)
136	8/22/2008	(2,261,119.50)	(1,166,509.40)	-	(3,427,628.90)		-				(2,262,624.90)
137	8/25/2008	(711,684.00)	(47,488.00)	-	(759,172.00)		-				896,595.00
138	8/26/2008	672,713.00	529,405.60	-	1,202,118.60		(163,525.00)				384,302.00
139	8/27/2008	(1,171,317.00)	(474,094.44)	-	(1,645,411.44)		-				(1,636,540.90)
140	8/28/2008	(929,925.00)	(373,744.45)	-	(1,303,669.45)						(999,434.00)
141	8/29/2008	(936,702.00)	(373,744.00)	-	(1,310,446.00)		(42.00)				(650,366.00)
142	Grand Total - AUG	(1,154,599.50)	4,497,344.46	-	3,342,744.96	-	(62,998.00)	-	-	-	2,267,168.70

	L	M	N	O	P	Q	R
127	(184,985.00)		(544,230.00)		767,888.00		
128	1,278,127.00		2,963,145.00		(433,150.00)		
129	1,632,137.00		4,026,046.00		2,415,242.00		
130	126,053.00		545,518.00		(799,997.00)		
131	1,316,604.00		3,036,528.50		469,073.00		
132	1,654,370.00		3,680,007.00		2,173,023.00		
133	1,324,522.00		(1,317,632.00)		2,298,380.00		
134	(184,653.00)		(415,683.00)		65,551.50		
135	(1,380,481.00)		(2,550,444.00)		(1,366,101.00)		
136	(2,315,071.00)		(4,577,695.90)		(981,623.70)		
137	712,170.00		1,608,765.00		(1,919,948.00)		
138	(204,550.00)		179,752.00		1,058,820.00		
139	(1,529,444.00)		(3,165,984.90)		(1,451,571.00)		
140	(1,281,410.00)		(2,280,844.00)		(642,641.00)		
141	(667,572.00)		(1,317,938.00)		(525,133.00)		
142	4,590,176.00	0	6,857,344.70	0	11,242,875.80		

Swaps

Page 8 of 8

	A	B	C	D	E	F
1	YTD 2008					
2	Trading P&L Trading Swaps and MTM Losses on Cash Bonds (\$'s in thousands)					
3						
4		CMBX	DNS/TRS/IRS	Total Trading	Gross MTM Losses on Cash Bonds	MTM losses on Cash Bonds offset by Trading (Hedge) Gains
5						
6						
7						
8						
9						
10						
11						
12						
13						
14						
15						
16						
17						
18						
19						
20						
21						
22						
23						
24						
25						
26						
27						
28						
29						
30						
31						
32						
33						
34						
35						
36						
37	Totals Dec	(6,083)	(2,821)	(8,904)	(1,398)	(1,398)

	G	H	I	J	K	L	M	N	O	P	Q
1											
2											
3											
4	Net MTM Losses on Cash Bonds	Gross MTM Losses on Whole Loans	MTM losses on Whole Loans offset by Trading (Hedge) Gains	Net MTM Losses on Whole Loans		ITRAX	CDX HVOL	Total Itraxx and CDX HVOL	Marks against CMBX	Gross MTM Losses on Cash Bonds	Gross MTM Losses on Whole Loans
5											
6											
7											
8	0	0	0	0				0			
9	0	0	0	0				0			
10	0	0	0	0				0			
11	0	0	0	0				0			
12	0	0	0	0				0			
13											
14											
15	0	0	0	0				0			
16	0	0	0	0				0			
17	0	0	0	0				0			
18	0	0	0	0				0			
19	0	0	0	0				0			
20											
21											
22	0	0	0	0				0			
23	0	0	0	0				0			
24	0	0	0	0				0			
25	0	0	0	0				0			
26	0	0	0	0				0			
27											
28											
29	0	0	0	0				0			
30											
31	0	0	0	0				0			
32	0	0	0	0				0			
33	0	0	0	0				0			
34											
35											
36	0	0	0	0				0			
37	0	0	0	0				0			

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
1												
2												
3												
4	Gross MTM Whole Loans & Cash Bonds	MTM losses on Cash Bonds and Whole Loans offset by Trading (Hedge) Gains	Flash	Reserve balance	Actual Reserve							
5												
6												
7												
8	0	0										
9	0	0										
10	0	0										
11	0	0										
12	0	0										
13												
14												
15	0	0										
16	0	0										
17	0	0										
18	0	0										
19	0	0										
20												
21												
22	0	0										
23	0	0										
24	0	0										
25	0	0										
26	0	0										
27												
28												
29	0	0										
30												
31	0	0										
32	0	0										
33	0	0										
34												
35												
36	0	0										
37	0	0										

	AD	AE	AF	AG
1				
2				
3				
4				
5				
6				
7				
8				
9				
10				
11				
12				
13				
14				
15				
16				
17				
18				
19				
20				
21				
22				
23				
24				
25				
26				
27				
28				
29				
30				
31				
32				
33				
34				
35				
36				
37				

	A	B	C	D	E	F
38						
39	1/1/2008					
40	1/2/2008	650	(583)	67	0	0
41	1/3/2008	201	24	225	0	0
42	1/4/2008	1,711	209	1,920	0	0
43	1/5/2008					
44	1/6/2008					
45	1/7/2008	173	278	451	0	0
46	1/8/2008	1,116	(40)	1,076	0	0
47	1/9/2008	1,482	(28)	1,454	0	0
48	1/10/2008	(1,211)	(178)	(1,389)	0	0
49	1/11/2008	314	(53)	261	0	0
50	1/12/2008					
51	1/13/2008					
52	1/14/2008	328	500	828	0	0
53	1/15/2008	928	(256)	672	0	0
54	1/16/2008	940	(61)	879	0	0
55	1/17/2008	2,000	660	2,660	0	0
56	1/18/2008	1,743	1,270	3,013	(4,970)	(3,013)
57	1/19/2008					
58	1/20/2008					
59	1/21/2008					
60	1/22/2008	1,250	678	1,928	(1,928)	(1,928)
61	1/23/2008	2,294	5,000	7,294	(7,300)	(7,294)
62	1/24/2008	(3,093)	100	(2,993)	0	0
63	1/25/2008	(573)	(1,141)	(1,714)	0	0
64	1/26/2008					
65	1/27/2008					
66	1/28/2008	425	(70)	355	(425)	(355)
67	1/29/2008	18	363	381	(363)	(363)
68	1/30/2008	613	1,287	1,900	(115,064)	(1,900)
69	1/31/2008	872	2,733	3,605	0	0
70	Totals Jan	12,181	10,692	22,873	(130,050)	(14,853)
71						
72	2/1/2008	504	(3,900)	(3,396)	0	0
73	2/2/2008					
74	2/3/2008					
75	2/4/2008	(112)	(59)	(171)	0	0
76	2/5/2008	1,518	76	1,594	(1,500)	(1,500)
77	2/6/2008	(252)	(2,332)	(2,584)	0	0
78	2/7/2008	(1,669)	786	(883)	0	0
79	2/8/2008	857	4,200	5,057	(5,057)	(5,057)

	G	H	I	J	K	L	M	N	O	P	Q
38											
39											
40	0	0	0	0				0			
41	0	0	0	0				0			
42	0	0	0	0				0			
43											
44											
45	0	0	0	0				0			
46	0	0	0	0				0			
47	0	0	0	0				0			
48	0	0	0	0				0			
49	0	0	0	0				0			
50											
51											
52	0	0	0	0				0			
53	0	0	0	0				0			
54	0	0	0	0				0			
55	0	0	0	0				0			
56	(1,957)	0	0	0				0			
57											
58											
59											
60	0	0	0	0				0			
61	(6)	0	0	0				0			
62	0	0	0	0				0			
63	0	0	0	0				0			
64											
65											
66	(70)	0	0	0				0			
67	0	0	0	0				0			
68	(113,164)	0	0	0				0			
69	0	0	0	0				0			
70	(115,197)	0	0	0				0			
71											
72	0	0	0	0				0			
73											
74											
75	0	0	0	0				0			
76	0	0	0	0				0			
77	0	0	0	0				0			
78	0	0	0	0				0			
79	0	0	0	0				0			

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
38	0	0										
39												
40	0	0										
41	0	0										
42	0	0										
43												
44												
45	0	0										
46	0	0										
47	0	0										
48	0	0										
49	0	0										
50												
51												
52	0	0										
53	0	0										
54	0	0										
55	0	0										
56	0	0										
57												
58												
59												
60	0	0										
61	0	0										
62	0	0										
63	0	0										
64												
65												
66	0	0										
67	0	0										
68	0	0										
69	0	0										
70	0	0										
71	0	0										
72	0	0										
73												
74												
75	0	0										
76	0	0										
77	0	0										
78	0	0										
79	0	0										

	AD	AE	AF	AG
38				
39				
40				
41				
42				
43				
44				
45				
46				
47				
48				
49				
50				
51				
52				
53				
54				
55				
56				
57				
58				
59				
60				
61				
62				
63				
64				
65				
66				
67				
68				
69				
70				
71				
72				
73				
74				
75				
76				
77				
78				
79				

	A	B	C	D	E	F
80	2/9/2008					
81	2/10/2008					
82	2/11/2008	(360)	860	500	(500)	(500)
83	2/12/2008	534	999	1,533	(1,450)	(1,450)
84	2/13/2008	1,294	5,000	6,294	(6,300)	(6,294)
85	2/14/2008	1,686	260	1,946	(37,050)	(1,946)
86	2/15/2008	1,480	(370)	1,110	(1,110)	(1,110)
87	2/16/2008					
88	2/17/2008					
89	2/18/2008					
90	2/19/2008	211	4,300	4,511	(4,525)	(4,511)
91	2/20/2008	1,248	(1,130)	118	(120)	(118)
92	2/21/2008	818	(57)	761	(749)	(749)
93	2/22/2008	706	(150)	556	(557)	(556)
94	2/23/2008					
95	2/24/2008					
96	2/25/2008	172	(429)	(257)	0	0
97	2/26/2008	667	560	1,227	(1,227)	(1,227)
98	2/27/2008	3,103	(280)	2,823	(2,820)	(2,820)
99	2/28/2008	3,060	940	4,000	(4,000)	(4,000)
100	2/29/2008	1,223	88	1,311	(1,310)	(1,310)
101	Totals Feb	16,688	9,362	26,050	(68,275)	(33,148)
102						
103	Totals Q1	22,786	17,233	40,019	(199,723)	(49,399)
104	3/1/2008					
105	3/2/2008					
106	3/3/2008	1,126	788	1,914	(1,914)	(1,914)
107	3/4/2008	2,118	(359)	1,759	(1,758)	(1,758)
108	3/5/2008	574	1,606	2,180	(1,960)	(1,960)
109	3/6/2008	3,617	423	4,040	(4,040)	(4,040)
110	3/7/2008	731	5,542	6,273	0	0
111	3/8/2008					
112	3/9/2008					
113	3/10/2008	2,118	(156)	1,962	0	0
114	3/11/2008	823	879	1,702	0	0
115	3/12/2008	0	0	0	0	0
116	3/13/2008	4,204	(847)	3,357	0	0
117	3/14/2008	1,316	2,448	3,764	0	0
118	3/15/2008					
119	3/16/2008					
120	3/17/2008	979	713	1,692	0	0
121	3/18/2008	(4,513)	(11,290)	(15,803)	0	0

	G	H	I	J	K	L	M	N	O	P	Q
80											
81											
82	0	0	0	0				0			
83	0	0	0	0				0			
84	(6)	0	0	0				0			
85	(35,104)	0	0	0				0			
86	0	0	0	0				0			
87											
88											
89											
90	(14)	0	0	0				0			
91	(2)	0	0	0				0			
92	0	0	0	0				0			
93	(1)	0	0	0				0			
94											
95											
96	0	0	0	0				0			
97	0	0	0	0				0			
98	0	0	0	0				0			
99	0	0	0	0				0			
100	0	0	0	0				0			
101	(35,127)	0	0	0				0			
102											
103	(150,324)	0	0	0				0			
104											
105											
106	0	0	0	0		2,012	307	2,318			
107	0	0	0	0		(2,086)	416	(1,670)			
108	0	0	0	0		(1,361)	(104)	(1,464)			
109	0	0	0	0		9,683	1,310	10,993			
110	0	(6,273)	(6,273)	0		6,330	(3)	6,327			
111											
112											
113	0	(1,962)	(1,962)	0		8,500	547	9,047			
114	0	(1,702)	(1,702)	0		(252)	(1,020)	(1,272)			
115	0	0	0	0		(6,003)	616	(5,387)			
116	0	(3,382)	(3,382)	0		10,768	378	11,146			
117	0	(3,764)	(3,764)	0		(1,037)	34	(1,003)			(30,590)
118											
119											
120	0	(1,692)	(1,692)	0		4,451	(334)	4,117			
121	0	0	0	0		(30,915)	(1,215)	(32,130)			0

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
80												
81												
82	0	0										
83	0	0										
84	0	0										
85	0	0										
86	0	0										
87												
88												
89												
90	0	0										
91	0	0										
92	0	0										
93	0	0										
94												
95												
96	0	0										
97	0	0										
98	0	0										
99	0	0										
100	0	0										
101	0	0										
102	0	0										
103	0	0										
104												
105												
106	0	0		45,209								
107	0	0		43,539								
108	0	0		42,075								
109	0	0		53,069								
110	0	0		59,396								
111												
112												
113	0	0		68,443								
114	0	0		67,172								
115	0	0		61,784								
116	0	0		72,930								
117	0	(30,590)		71,927								
118												
119												
120	0	0		76,044								
121	0	0		43,914								

	AD	AE	AF	AG
80				
81				
82				
83				
84				
85				
86				
87				
88				
89				
90				
91				
92				
93				
94				
95				
96				
97				
98				
99				
100				
101				
102				
103				
104				
105				
106				
107				
108				
109				
110				
111				
112				
113				
114				
115				
116				
117				
118				
119				
120				
121				

	A	B	C	D	E	F	
122		3/19/2008	(1,983)	940	(1,043)	0	0
123		3/20/2008	(132)	494	362	0	0
124		3/21/2008					
125		3/22/2008					
126		3/23/2008					
127		3/24/2008	(3,863)	1,475	(2,388)	0	0
128		3/25/2008	2,127	390	2,517	0	0
129		3/26/2008	670	1,638	2,308	0	0
130		3/27/2008	1,059	(411)	648	0	0
131		3/28/2008	(416)	(322)	(738)	0	0
132		3/29/2008					
133		3/30/2008					
134		3/31/2008	16	(435)	(420)	0	0
135							
136	Totals Mar		10,571	3,516	14,087	(9,672)	(9,672)
137							
138		4/1/2008	469	(343)	126	0	0
139		4/2/2008	(1,776)	(480)	(2,256)	0	0
140		4/3/2008	1,400	50	1,450	0	0
141		4/4/2008	254	(29)	225	0	0
142		4/5/2008					
143		4/6/2008					
144		4/7/2008	(950)	(111)	(1,061)	0	0
145		4/8/2008	111	140	251	0	0
146		4/9/2008	(278)	64	(214)	0	0
147		4/10/2008	904	154	1,058	0	0
148		4/11/2008	191	(104)	87	0	0
149		4/14/2008	(55)	2,600	2,545	0	0
150		4/15/2008	(574)	262	(312)	0	0
151		4/16/2008	(1,548)	(1,290)	(2,838)	0	0
152		4/17/2008	(1,005)	(1,700)	(2,705)	0	0
153		4/18/2008	(910)	(500)	(1,410)	0	0
154		4/21/2008	(226)	358	132	0	0
155		4/22/2008	1,872	(1,099)	773	0	0
156		4/23/2008	(165)	10	(155)	0	0
157		4/24/2008	1,489	70	1,559	(1,559)	(1,559)
158		4/25/2008	(113)	(1,167)	(1,280)	0	0
159		4/28/2008	(232)	878	646	(646)	(646)
160		4/29/2008	1,401	2,500	3,901	(3,901)	(3,901)
161		4/30/2008	378	1,866	2,244	(2,244)	(2,244)
162							
163	Totals April		637	2,129	2,766	(8,350)	(8,349)

3Q.RE.8 Gross and Net MTM Cash Bonds 082908.xls

	G	H	I	J	K	L	M	N	O	P	Q
122	0	(16,042)	0	(16,042)		(15,048)	5	(15,044)			
123	0	(362)	(362)	0		(1,318)	859	(459)			
124											
125											
126											
127	0	(7,383)	0	(7,383)		(605)	(1,326)	(1,931)			
128	0	(2,500)	(2,500)	0		(18,913)	(584)	(19,497)			
129	0	(2,170)	(2,170)	0		604	72	676			
130	0	(648)	(648)	0		(3,757)	351	(3,406)			
131	0	0	0	0		1,600	38	1,638			
132											
133											
134	0	0	0	0		8,326	(191)	8,135			(65,466)
135											
136	0	(47,880)	(24,455)	(23,425)		(29,020)	156	(28,864)		0	(96,056)
137											
138	0	0	0	0		(13,059)	(690)	(13,749)			
139	0	0	0	0		(7,339)	(872)	(8,211)			
140	0	0	0	0		(5,894)	(422)	(6,316)			
141	0	(9,758)	(225)	(9,533)		(10,249)	(402)	(10,651)			
142											
143											
144	0	0	0	0		(2,146)	(292)	(2,438)			
145	0	0	0	0		4,828	563	5,391			
146	0	0	0	0		10,448	755	11,203			
147	0	(1,058)	(1,058)	0		2,099	(91)	2,008			
148	0	0	0	0		(4,052)	667	(3,385)			
149	0	(2,540)	(2,540)	0		5,355	(30)	5,325			
150	0	0	0	0		(1,611)	(244)	(1,855)			
151	0	0	0	0		(12,215)	(733)	(12,948)			
152	0	0	0	0		(3,997)	(166)	(4,163)			
153	0	0	0	0		(9,490)	(528)	(10,018)			
154	0	0	0	0		4,658	(278)	4,380			
155	0	0	0	0		(8,473)	5,332	(3,142)			
156	0	0	0	0		(390)	(160)	(550)			
157	(0)	0	0	0		6,656	28	6,684			
158	0	0	0	0		(6,578)	(464)	(7,042)			
159	(0)	0	0	0		(5,523)	(1,073)	(6,596)			
160	0	0	0	0		4,241	(1,947)	2,294			
161	(0)	0	0	0		(2,657)	(312)	(2,969)	(44,807)		
162											
163	(1)	(13,356)	(3,823)	(9,533)		(55,387)	(1,361)	(56,748)	(44,807)	0	0

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
122	0	0	(33,959)	62,829								
123				62,371								
124												
125												
126												
127			(6,700)	67,140								
128			(26,700)	74,342								
129			0	75,019								
130			0	71,613								
131			0	73,251								
132												
133												
134			-	15,920		10mm hilton/ 55mm other						
135												
136	0	(30,590)	(67,359)	15,920								
137												
138			(6,000)	8,171								
139			(21,400)	21,360								
140			(12,400)	27,445								
141			0	16,794								
142												
143												
144			(5,600)	19,956								
145			0	25,346								
146			0	36,549								
147			0	38,558								
148			0	35,173								
149			0	40,497								
150			0	38,643								
151			(10,900)	36,595								
152			(6,100)	38,532								
153	0	0	(11,200)	39,714								
154	0	0	0	44,094								
155	0	0	(2,272)	43,224								
156	0	0	(2,700)	45,374								
157	0	0	0	52,058								
158	0	0	(6,779)	51,795								
159			(7,729)	52,928								
160			0	55,221								
161			0	7,445								
162												
163	0	0	(93,080)									

	AD	AE	AF	AG
122				
123				
124				
125				
126				
127				
128				
129				
130				
131				
132				
133				
134				
135				
136				
137				
138				
139				
140				
141				
142				
143				
144				
145				
146				
147				
148				
149				
150				
151				
152				
153				
154				
155	RESERVE CHECK - july			
156			8/29/2008	
157		078002KN	0.0	
158		61GA	0.0	
159		078002KQ	0.0	
160		BMDMS89204	0.0	
161			0.0	
162				
163				

	A	B	C	D	E	F	
164		5/1/2008	(618)	1,000	382	(382)	(382)
165		5/2/2008	(1,041)	(675)	(1,716)		0
166		5/5/2008	1,051	(1,400)	(349)		0
167		5/6/2008	1,545	(18)	1,527	(1,527)	(1,527)
168		5/7/2008	2,252	964	3,216	(3,216)	(3,216)
169		5/8/2008	1,811	772	2,583	(2,583)	(2,583)
170		5/9/2008	1,667	530	2,197	(2,197)	(2,197)
171		5/12/2008	(2,003)	568	(1,435)		0
172		5/13/2008	(1,673)	(767)	(2,440)		0
173		5/14/2008	(1,175)	(1,041)	(2,216)		0
174		5/15/2008	(75)	201	126	(126)	(126)
175		5/16/2008	629	272	901	(901)	(901)
176		5/19/2008	454	376	830	(830)	(830)
177		5/20/2008	737	(398)	339	(339)	(339)
178		5/21/2008	(76)	(51)	(127)	0	0
179		5/22/2008	519	(398)	121	(121)	(121)
180		5/23/2008	644	(341)	303	(303)	(303)
181		5/27/2008	426	27	453	(453)	(453)
182		5/28/2008	(438)	(456)	(894)		0
183		5/29/2008	104	201	305	(305)	(305)
184		5/30/2008	(27)	64	37	(37)	(37)
185							
186	Totals May		4,714	(570)	4,144	(13,320)	(13,320)
187							
188	Totals Q2		15,921	5,075	20,996	(31,342)	(31,342)
189							
190							
191		6/2/2008	715	59	774	(773)	0
192		6/3/2008	1,050	214	1,264	(1,264)	0
193		6/4/2008	(174)	53	(121)	0	0
194		6/5/2008	178	571	749	(741)	0
195		6/6/2008	110	301	411	(411)	0
196		6/9/2008	69	(388)	(319)	0	0
197		6/10/2008	2,107	45	2,152	(2,152)	0
198		6/11/2008	(101)	526	425	(421)	0
199		6/12/2008	(384)	531	147	0	0
200		6/13/2008	236	416	652	0	0
201		6/16/2008	(66)	8	(58)	0	0
202		6/17/2008	386	(245)	141	0	0
203		6/18/2008	610	(57)	553	0	0
204		6/19/2008	584	406	990	0	0
205		6/20/2008	2,755	(210)	2,545	0	0

	G	H	I	J	K	L	M	N	O	P	Q
164	0	0	0	0		(4,604)	(2,708)	(7,313)			
165	0	0	0	0		(2,700)	(412)	(3,112)	0		
166	0	0	0	0		(183)	1,059	876			
167	0	0	0	0		5,488	828	6,315			
168	0	0	0	0		1,234	2,945	4,179			
169	0	0	0	0		3,609	1,127	4,737			
170	0	0	0	0		817	131	948			
171	0	0	0	0		(3,065)	(1,507)	(4,572)			
172	0	0	0	0		213	(890)	(678)			
173	0	0	0	0		(2,271)	(786)	(3,057)			
174	0	0	0	0		(2,187)	(1,896)	(4,083)			
175	0	0	0	0		(1,383)	(99)	(1,481)			
176	0	0	0	0		(2,197)	(35)	(2,232)			
177	0	0	0	0		7,774	(2,594)	5,180			
178	0	0	0	0		4,815	2,208	7,023			
179	0	0	0	0		4,796	1,604	6,400			
180	0	0	0	0		3,733	1,794	5,527			
181	0	0	0	0		1,374	(1,000)	374			
182	0	0	0	0		(4,495)	(1,167)	(5,662)			
183	0	0	0	0		(1,930)	261	(1,669)			
184	0	0	0	0		(1,956)	(369)	(2,325)			(23,635)
185											
186	0	0	0	0	0	6,881	(1,506)	5,375	0	0	(23,635)
187											
188	(1)	(61,236)	(28,278)	(32,958)	0	(77,526)	(2,711)	(80,237)	(44,807)	0	(119,691)
189											
190											
191	0	0	0	0		5,638	1,375	7,014			
192	0	0	0	0		1,656	143	1,799			
193	0	0	0	0		902	(58)	844			
194	0	0	0	0		1,232	(539)	693			
195	0	0	0	0		3,304	604	3,908			
196	0	0	0	0		899	185	1,084			
197	0	0	0	0		1,468	209	1,678			
198	0	0	0	0		(600)	176	(424)			
199	0	0	0	0		(2,665)	(287)	(2,952)			
200	0	0	0	0		(1,099)	(59)	(1,157)			
201	0	0	0	0		(473)	(1,021)	(1,495)			
202	0	0	0	0		(1,381)	(256)	(1,637)			
203	0	0	0	0		2,786	467	3,253			
204	0	0	0	0		1,866	534	2,400			
205	0	0	0	0		2,436	2,002	4,438			

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
164			(7,804)	7,936								
165			(4,360)	(653)								
166			0	223								
167			0	6,538								
168			0	10,717								
169			0	15,453								
170			0	16,401								
171			0	11,829								
172			(165)	11,316								
173			(3,702)	11,961								
174			0	7,879								
175			(930)	7,328								
176			(3,690)	8,786								
177			0	13,966								
178			0	20,989								
179			0	27,389								
180			0	32,916								
181			0	33,290								
182			0	27,628								
183			0	25,959								
184			0	(1)								
185												
186	0	0	(20,651)									
187												
188	0	(30,590)										
189												
190												
191			0	7,013								
192			0	8,812								
193			0	9,656								
194			0	10,349								
195			0	14,257								
196			0	15,341								
197			0	17,019								
198			0	16,595								
199			0	13,643								
200			0	12,486								
201			0	10,991								
202			0	9,354								
203			0	12,607								
204			0	15,007								
205			0	19,445								

	AD	AE	AF	AG
164				
165				
166				
167				
168				
169				
170				
171				
172				
173				
174				
175				
176				
177				
178				
179				
180				
181				
182				
183				
184				
185				
186				
187				
188				
189				
190				
191				
192				
193				
194				
195				
196				
197				
198				
199				
200				
201				
202				
203				
204				
205				

	A	B	C	D	E	F
206	6/23/2008	235	791	1,026	0	0
207	6/24/2008	843	(444)	399	0	0
208	6/25/2008	638	376	1,014	0	0
209	6/26/2008	1,374	364	1,738	0	0
210	6/27/2008	906	976	1,882	0	0
211	6/30/2008	(709)	58	(651)	0	0
212	Totals June	11,362	4,351	15,713	(5,762)	0
213						
214	7/1/2008	277	(156)	121	0	0
215	7/2/2008	(29)	225	196	0	0
216	7/3/2008	(102)	(481)	(583)	0	0
217	7/7/2008	154	165	319	0	0
218	7/8/2008	(541)	131	(410)	0	0
219	7/9/2008	(90)	(189)	(279)	0	0
220	7/10/2008	867	65	932	0	0
221	7/11/2008	795	(167)	628	0	0
222	7/14/2008	767	89	856	0	0
223	7/15/2008	1,390	(159)	1,231	0	0
224	7/16/2008	872	78	950	0	0
225	7/17/2008	38	187	225	0	0
226	7/18/2008	(8)	326	318	0	0
227	7/21/2008	(423)	191	(232)	0	0
228	7/22/2008	1,164	(88)	1,076	0	0
229	7/23/2008	224	(90)	134	0	0
230	7/24/2008	503	34	537	0	0
231	7/25/2008	526	113	639	0	0
232	7/28/2008	1,452	196	1,648	0	0
233	7/29/2008	(384)	161	(223)	0	0
234	7/30/2008	(380)	(163)	(543)	0	0
235	7/31/2008	1,090	182	1,272	0	0
236	Totals July	8,162	650	8,812	0	0
237						
238	8/1/2008	261	175	436	0	0
239	8/4/2008	91	86	177	0	0
240	8/5/2008	(455)	183	(272)	0	0
241	8/6/2008	272	(131)	141	0	0
242	8/7/2008	(129)	153	24	0	0
243	8/8/2008	412	406	818	0	0
244	8/11/2008	571	372	943	0	0
245	8/12/2008	537	179	716	0	0
246	8/13/2008	1,861	28	1,889	0	0
247	8/14/2008	451	372	823	0	0

3Q.RE.8 Gross and Net MTM Cash Bonds 082908.xls

	G	H	I	J	K	L	M	N	O	P	Q
206	0	0	0	0		(444)	(34)	(478)			
207	0	0	0	0		3,377	711	4,087			(4,268)
208	0	0	0	0		(2,231)	324	(1,907)			
209	0	0	0	0		4,108	(53)	4,055			
210	0	0	0	0		44	1,523	1,567			
211	0	0	0	0		(1,789)	(1,836)	(3,625)			(15,388)
212	0	0	0	0	0	19,034	4,111	23,144	0	0	(19,656)
213											
214	0	0	0	0		2,670	(241)	2,428			
215	0	0	0	0		664	241	905			
216	0	0	0	0		2,439	98	2,537			
217	0	0	0	0		(1,162)	(225)	(1,387)			
218	0	0	0	0		1,904	(247)	1,657			
219	0	0	0	0		(3,996)	(211)	(4,207)			
220	0	0	0	0		2,473	98	2,571			
221	0	0	0	0		(1,187)	(165)	(1,352)			
222	0	0	0	0		(1,405)	162	(1,244)			
223	0	0	0	0		2,186	457	2,643			
224	0	0	0	0		(573)	(191)	(763)			
225	0	0	0	0		(2,269)	108	(2,160)			
226	0	0	0	0		(918)	(111)	(1,029)			
227	0	0	0	0		(1,775)	(198)	(1,973)			
228	0	0	0	0		1,132	(560)	572			
229	0	0	0	0		(3,038)	388	(2,650)			
230	0	0	0	0		(116)	535	419			
231	0	0	0	0		275	902	1,177			
232	0	0	0	0		(1,499)	(182)	(1,681)			
233	0	0	0	0		(1,282)	(587)	(1,870)			
234	0	0	0	0		(295)	(351)	(646)			
235	0	0	0	0		1,630	244	1,874			
236	0	0	0	0	0	(4,142)	(36)	(4,177)	0	0	0
237											
238	0	0	0	0		1,636	(132)	1,504			
239	0	0	0	0		1,250	451	1,700			
240	0	0	0	0		(1,880)	(290)	(2,170)			
241	0	0	0	0		642	(88)	554			
242	0	0	0	0		2,404	(1,753)	651			
243	0	0	0	0		316	(10)	306			
244	0	0	0	0		(1,489)	(417)	(1,906)			
245	0	0	0	0		(680)	160	(519)			
246	0	0	0	0		813	144	958			
247	0	0	0	0		(306)	(4)	(310)			

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
206			0	18,967								
207			0	18,786								
208			0	16,879								
209			0	20,934								
210			0	22,501								
211			0	3,488								
212	0	0	0									
213												
214			0	5,916								
215			0	6,821								
216			0	9,359								
217			0	7,972								
218			0	9,629								
219			0	5,422								
220			0	7,993								
221			0	6,641								
222			0	5,397								
223			0	8,041								
224			0	7,277								
225			0	5,117								
226			0	4,088								
227			0	2,115								
228			0	2,687								
229			0	37								
230			0	456								
231			0	1,633								
232			0	(48)								
233			0	(1,918)								
234			0	(2,564)								
235			0	(690)								
236	0	0	0									
237												
238			0	814								
239			0	2,514								
240			0	344								
241			0	898								
242			0	1,548								
243			0	1,854								
244			0	(52)								
245			0	(571)								
246			0	387								
247			0	77								

	AD	AE	AF	AG
206				
207				
208				
209				
210				
211				
212				
213				
214				
215				
216				
217				
218				
219				
220				
221				
222				
223				
224				
225				
226				
227				
228				
229				
230				
231				
232				
233				
234				
235				
236				
237				
238				
239				
240				
241				
242				
243				
244				
245				
246				
247				

	A	B	C	D	E	F	
248		8/15/2008	1,814	(32)	1,782	0	0
249		8/18/2008	2,544	250	2,794	0	0
250		8/19/2008	2,028	(416)	1,612	0	0
251		8/20/2008	(302)	(204)	(506)	0	0
252		8/21/2008	(1,430)	(102)	(1,532)	0	0
253		8/22/2008	(2,009)	(109)	(2,118)	0	0
254		8/25/2008	14	(324)	(310)	0	0
255		8/26/2008	360	103	463	0	0
256		8/27/2008	(155)	125	(30)	0	0
257		8/28/2008	382	(303)	79	0	0
258		8/29/2008	(132)	(260)	(392)	0	0
259	Totals Aug		6,986	551	7,537	0	0
260							
261	Q3		26,510	5,552	32,062	(5,762)	0
262	net				26,300		
263							
264							
265							
266							
267							
268							
269							
270							
271							
272							
273							
274							
275							
276							
277							
278							
279							
280							
281							
282							
283							
284							
285							
286							
287							
288							
289							

	G	H	I	J	K	L	M	N	O	P	Q
248	0	0	0	0		(572)	(63)	(635)			
249	0	0	0	0		176	110	286			
250	0	0	0	0		2,515	313	2,828			
251	0	0	0	0		(329)	52	(277)			
252	0	0	0	0		1,475	(36)	1,439			
253	0	0	0	0		(1,832)	(66)	(1,898)			
254	0	0	0	0		(91)	(63)	(154)			
255	0	0	0	0		1,477	46	1,523			
256	0	0	0	0		1,060	(54)	1,007			
257	0	0	0	0		(813)	(115)	(928)			
258	0	0	0	0		(714)	19	(694)			
259	0	0	0	0	0	5,058	(1,795)	3,263	0	0	0
260											
261	0	0	0	0	0	19,950	2,280	22,230	0	0	(19,656)
262								2,574			
263											
264											
265											
266											
267											
268											
269											
270											
271											
272											
273											
274											
275											
276											
277											
278											
279											
280											
281											
282											
283											
284											
285											
286											
287											
288											
289											

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
248			0	(558)								
249			0	(272)								
250			0	2,556								
251			0	2,279								
252			0	3,718								
253			0	1,820								
254			0	1,666								
255			0	3,189								
256			0	4,196								
257			0	3,268								
258			0	2,574								
259	0	0	0									
260												
261	0	0	0	0								
262												
263												
264												
265												
266												
267												
268												
269												
270												
271												
272												
273												
274												
275												
276												
277												
278												
279												
280												
281												
282												
283												
284												
285												
286												
287												
288												
289												

	AD	AE	AF	AG
248				
249				
250				
251				
252				
253				
254				
255				
256				
257				
258				
259				
260				
261				
262				
263				
264				
265				
266				
267				
268				
269				
270				
271				
272				
273				
274				
275				
276				
277				
278				
279				
280				
281				
282				
283				
284				
285				
286				
287				
288				
289				

	A	B	C	D	E	F
290						
291						
292						
293						
294	Totals YTD	38,707	22,308	61,015	(231,065)	(80,741)
295						
296						
297						
298						
299						
300						

	G	H	I	J	K	L	M	N	O	P	Q
290											
291											
292											
293											
294	(150,325)	(61,236)	(28,278)	(32,958)	0	(77,526.40)	(2,710.552)	(80,236.95)	(44,807.00)	0.00	(119,691.00)
295											
296											
297											
298											
299											
300											

	R	S	T	U	V	W	X	Y	Z	AA	AB	AC
290												
291												
292												
293												
294	0.00	(30,590.00)	(181,090.30)									
295												
296												
297												
298												
299												
300												

	AD	AE	AF	AG
290				
291				
292				
293				
294				
295				
296				
297				
298				
299				
300				

Cell: L4

Comment: chris osborne:
BMDMS89204 is the Account 078002KQ
078002KN

Cell: M4

Comment: chris osborne:
BMDMS89204 is the account

Cell: E79

Comment: jonacohe:
Only \$2,300k mark down on Feb 8th; remainder of \$2,757k taken Feb 11th

Cell: E82

Comment: jonacohe:
\$3,280k mark down actually taken on Feb 11, but \$2,757k related to Feb 8

Cell: P117

Comment: apatel10:
PL till 3/13/08

Cell: Q117

Comment: apatel10:
Net PI from Derivative

Cell: Q134

Comment: kmalkani:
10mm hilton/ 55mm (flash against deriv losses)

Cell: Q184

Comment: kmalkani:
15mm GM Senior

Cell: Q207

Comment: kmalkani:
-2.8mm Crescent Austin Center Mezz
-1.4mm Fifth Third Center Mezz

Cell: Q211

Comment: kmalkani:
-15mm Bethany Phoenix

	A	B	C	D	E	F	G	H
1								
2								
3								
4								
5			Archstone LB Syndication	(110.0)	1	Archstone LB Syndication	-110	Corporate Equity
6			SCC Communities I	(97.6)	3	SCC Communities I	-97.593	Mortgages & Mortgage Backed
7			PLF LB Syndication Partner LLC	(72.5)	4	PLF LB Syndication Partner LLC	-72.5	RE Held for Sale
8			Suncal Marblehead/Heartland	(52.3)	5	Suncal Marblehead/Heartland	-52.3	Mortgages & Mortgage Backed
9			237 Park Bridge Mezz li	(45.0)	7	237 Park Bridge Mezz li	-45	Mortgages & Mortgage Backed
10			Suncal Ritter Ranch	(42.1)	8	Suncal Ritter Ranch	-42.08	Mortgages & Mortgage Backed
11			Rosslyn Bridge Equity	(40.0)	9	Rosslyn Bridge Equity	-40	RE Held for Sale
12			Monument Realty Line	(30.0)	12	Monument Realty Line	-30	RE Held for Sale
13			Project Murphy (Hilton) Mezz	(26.0)	14	Project Murphy (Hilton) Mezz	-26	Corporate Debt
14			LB West Bay Development LLC	(24.0)	15	LB West Bay Development LLC	-24	RE Held for Sale
15			Montelucia Hotel & Villas Mezz	(23.0)	16	Montelucia Hotel & Villas Mezz	-23	Mortgages & Mortgage Backed
16			200 Fifth Ave LB Syndication Partner LLC	(22.5)	17	200 Fifth Ave LB Syndication Partner LLC	-22.5	RE Held for Sale
17			Suncal Pacific Point	(22.0)	19	Suncal Pacific Point	-21.99	RE Held for Sale
18			237 Park Ave Atrium Mezz	(22.0)	18	237 Park Ave Atrium Mezz	-22	Mortgages & Mortgage Backed
19			Boulder Springs	(20.0)	20	Boulder Springs	-20	Mortgages & Mortgage Backed
20			Petrini Bakersfield	(16.0)	21	Petrini Bakersfield	-16	RE Held for Sale
21			LB Prestige LLC	(15.0)	23	LB Prestige LLC	-15	Mortgages & Mortgage Backed
22			Master 3	(14.9)	25	Master 3	-14.9	Mortgages & Mortgage Backed
23			Project Deuce Crossed Mezz D	(11.4)	27	Project Deuce Crossed Mezz D	-11.39165633	Mortgages & Mortgage Backed
24			LB Atlanta Area Portfolio	(10.0)	28	LB Atlanta Area Portfolio	-10	RE Held for Sale
25			EOP Austin Bridge Equity	(10.0)	28	EOP Austin Bridge Equity	-10	Mortgages & Mortgage Backed
26				0	41		0	0
27				0	41		0	0
28			Project Trois Bridge Mezz	(100.0)	2	Project Trois Bridge Mezz	-100	RE Held for Sale
29			Austin EOP - Various B notes	(50.0)	6	Austin EOP - Various B notes	-50	Mortgages & Mortgage Backed
30			25 Broad	(40.0)	10	25 Broad	-39.99	Mortgages & Mortgage Backed
31			Commons of McLean	(35.0)	11	Commons of McLean	-35	RE Held for Sale
32			Orlando Assets Acquisition	(30.0)	12	Orlando Assets Acquisition	-30	RE Held for Sale
33			PCCP LB Mariposa Lakes LLC	(15.0)	23	PCCP LB Mariposa Lakes LLC	-15	RE Held for Sale
34			Terrazas River park	(13.0)	26	Terrazas River park	-13	Mortgages & Mortgage Backed
35			Colonial Grand at Bayshore	(9.0)	30	Colonial Grand at Bayshore	-9	Mortgages & Mortgage Backed
36			LB Bethesda	(8.0)	31	LB Bethesda	-8	Mortgages & Mortgage Backed
37			The Mark - Park Lofts LLC	(7.0)	33	The Mark - Park Lofts LLC	-7	RE Held for Sale
38			LB Hillcrest LLC	(3.4)	34	LB Hillcrest LLC	-3.4	RE Held for Sale
39			LB Snoqualmie LLC	(2.0)	35	LB Snoqualmie LLC	-2	RE Held for Sale
40			LB Las Vegas LLC	(2.0)	36	LB Las Vegas LLC	-1.98	RE Held for Sale
41			LB Vacaville LLC	(1.2)	39	LB Vacaville LLC	-1.2	RE Held for Sale
42			Lakeland	8.3	56	Lakeland	8.3	RE Held for Sale

	I
1	
2	
3	
4	
5	
6	
7	
8	
9	
10	
11	
12	
13	
14	
15	
16	
17	
18	
19	
20	
21	
22	
23	
24	
25	
26	
27	
28	July
29	July
30	July
31	July
32	July
33	July
34	July
35	July
36	July
37	July
38	July
39	July
40	July
41	July
42	July

RANKINGS

	A	B	C	D	E	F	G	H
43			Other	(15.6)	22	Other	-15.588	0
44			0	0.0	41	0	0	0
45			0	0.0	41	0	0	0
46			0	0.0	41	0	0	0
47			0	0.0	41	0	0	0
48			LB Troxler Residential Ventures 19 (Variel Warner)	(1.4)	38	LB Troxler Residential Ventures 19 (Variel Warner)	-1.4	RE Held for Sale
49			Swenson Land LLC (Vegas Grand)	(8.0)	32	Swenson Land LLC (Vegas Grand)	-7.99	RE Held for Sale
50			Alliance PJ Sub Mezz 3	8.0	55	Alliance PJ Sub Mezz 3	8	Mortgages & Mortgage Backed
51			Flt Rate Mezz - Project Deuce (Beacon II)	(1.0)	40	Flt Rate Mezz - Project Deuce (Beacon II)	-1	Mortgages & Mortgage Backed
52			Toy Bldg	(1.6)	37	Toy Bldg	-1.6	RE Held for Sale
53			Other	0.0	41	Other	0	0
54			0	0.0	41	0	0	0
55			0	0.0	41	0	0	0
56			0	0.0	41	0	0	0
57			0	0.0	41	0	0	0
58			0	0.0	41	0	0	0
59			0	0.0	41	0	0	0
60			0	0.0	41	0	0	0

	I
43	
44	
45	
46	
47	
48	
49	
50	
51	
52	
53	
54	
55	
56	
57	
58	
59	
60	

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1															
2		AMERICAS						SUMMARY - JUNE							
3															
4		MARKDOWNS							MARKS	HEDGES	RUN	ADVISORY	TOTAL		
5		POSITION	VALUE	CATEGORY											
6		LB Troxler Residential Ventures 19 (Variel Warner)	(1.4)	RE Held for Sale			AMERICAS	(4.0)	69.0	(93.5)	(8.8)	(37.3)			
7		Swenson Land LLC (Vegas Grand)	(8.0)	RE Held for Sale			EUROPE	(13.3)	0.0	(2.7)	11.7	(4.3)			
8		Alliance PJ Sub Mezz 3	8.0	Mortgages & Mortgage Backed			ASIA	(5.0)	0.0	6.7	14.9	16.6			
9		Flt Rate Mezz - Project Deuce (Beacon II)	(1.0)	Mortgages & Mortgage Backed											
10		Toy Bldg	(1.6)	RE Held for Sale			GLOBAL	(22.3)	69.0	(89.5)	17.7	(25.0)			
11		Other	0.0												
12															
13															
14															
15															
16															
17															
18															
19															
20		TOTAL	(4.0)												
21															
22		HEDGE INEFFICIENCIES													
23		ITraxx hedge inefficiency losses	63.3												
24		CMBX/DNS hedge inefficiency losses	5.8												
25															
26		RUN RATE (CARRY ETC)	(93.5)												
27		ADVISORY	(8.8)												
28		TOTAL P&L for the month	(37.3)												
29															
30		EUROPE													
31															
32		MARKDOWNS													
33		POSITION	VALUE	CATEGORY											
34		Coeur Defense	(20.5)	RE Held for Sale											
35		Fortezza	3.7	Corporate Debt											
36		Protego	3.5	Mortgages & Mortgage Backed											
37		Other	0.0												
38															
39															
40															
41															

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	P
1	
2	
3	
4	
5	
6	
7	
8	
9	
10	
11	
12	
13	
14	
15	
16	
17	
18	
19	
20	
21	
22	
23	
24	
25	
26	
27	
28	
29	
30	
31	
32	
33	
34	
35	
36	
37	
38	
39	
40	
41	

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
42															
43															
44															
45		TOTAL	(13.3)												
46															
47		<u>RUN RATE (CARRY ETC)</u>	(2.7)												
48		<u>ADVISORY</u>	11.7												
49		TOTAL P&L for the month	(4.3)												
50															
51		ASIA													
52															
53		<u>MARKDOWNS</u>													
54		<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>											
55		Project Cowboy	(24.5)	Mortgages & Mortgage Backed											
56		Aoyama Cieux Bldg	14.7	RE Held for Sale											
57															
58															
59															
60															
61		TOTAL	(5.0)												
62															
63		<u>RUN RATE (CARRY ETC)</u>	6.7												
64		<u>ADVISORY</u>	14.9												
65		TOTAL P&L for the month	16.6												

	P
42	
43	
44	
45	
46	
47	
48	
49	
50	
51	
52	
53	
54	
55	
56	
57	
58	
59	
60	
61	
62	
63	
64	
65	

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
1																
2		AMERICAS						SUMMARY - JULY								
3																
4		<u>MARKDOWNS</u>							MARKS	HEDGES	RUN	ADVISORY	TOTAL			
5		<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>												
6		Project Trois Bridge Mezz	(100.0)	RE Held for Sale			AMERICAS	(322.9)	13.0	(52.7)	(6.7)	(369.4)				
7		Austin EOP - Various B notes	(50.0)	Mortgages & Mortgage Backed			EUROPE	(70.0)	0.0	(11.8)	2.8	(79.0)				
8		25 Broad	(40.0)	Mortgages & Mortgage Backed			ASIA	(24.9)	0.0	10.2	(1.1)	(15.9)				
9		Commons of McLean	(35.0)	RE Held for Sale												
10		Orlando Assets Acquisition	(30.0)	RE Held for Sale			GLOBAL	(417.8)	13.0	(54.4)	(5.1)	(464.3)				
11		PCCP LB Mariposa Lakes LLC	(15.0)	RE Held for Sale												
12		Terrazas River park	(13.0)	Mortgages & Mortgage Backed												
13		Colonial Grand at Bayshore	(9.0)	Mortgages & Mortgage Backed												
14		LB Bethesda	(8.0)	Mortgages & Mortgage Backed												
15		The Mark - Park Lofts LLC	(7.0)	RE Held for Sale												
16		LB Hillcrest LLC	(3.4)	RE Held for Sale												
17		LB Snoqualmie LLC	(2.0)	RE Held for Sale												
18		LB Las Vegas LLC	(2.0)	RE Held for Sale												
19		LB Vacaville LLC	(1.2)	RE Held for Sale												
20		Lakeland	8.3	RE Held for Sale												
21		Other	(15.6)													
22																
23																
24																
25																
26		TOTAL	(322.9)													
27																
28		<u>HEDGE INEFFICIENCIES</u>														
29		ITraxx hedge inefficiency losses	13.0													
30		CMBX/DNS hedge inefficiency losses	0.0													
31																
32		<u>RUN RATE (CARRY ETC)</u>	(52.7)													
33		<u>ADVISORY</u>	(6.7)													
34		TOTAL P&L for the month	(369.4)													
35																
36		EUROPE														
37																
38		<u>MARKDOWNS</u>														
39		<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>												
40		Rockpoint	(29.0)	Mortgages & Mortgage Backed												
41		Mission Capital	(11.0)	Mortgages & Mortgage Backed												

EY notes this page is for summary purposes only. EY perform procedures on this sheet.

	Q	R
1		
2		
3		
4		
5		
6		
7		
8		
9		
10		
11		
12		
13		
14		
15		
16		
17		
18		
19		
20		
21		
22		
23		
24		
25		
26	Y did not	
27		
28		
29		
30		
31		
32		
33		
34		
35		
36		
37		
38		
39		
40		
41		

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
42		City Lofts	(10.0)	Mortgages & Mortgage Backed												
43		Edinburgh House	(8.2)	RE Held for Sale												
44		Other	(11.8)													
45																
46																
47		TOTAL	(70.0)													
48																
49		<u>RUN RATE (CARRY ETC)</u>	(11.8)													
50		<u>ADVISORY</u>	2.8													
51		TOTAL P&L for the month	(79.0)													
52																
53		ASIA														
54																
55		<u>MARKDOWNS</u>														
56		<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>												
57		Project Cowboy	(25.5)	Mortgages & Mortgage Backed												
58		Project Tada	(9.4)	Mortgages & Mortgage Backed												
59		Towa	15.0	Mortgages & Mortgage Backed												
60																
61		TOTAL	(24.9)													
62																
63		<u>RUN RATE (CARRY ETC)</u>	10.2													
64		<u>ADVISORY</u>	(1.1)													
65		TOTAL P&L for the month	(15.9)													

	Q	R
42		
43		
44		
45		
46		
47		
48		
49		
50		
51		
52		
53		
54		
55		
56		
57		
58		
59		
60		
61		
62		
63		
64		
65		

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1														
2	AMERICAS						SUMMARY - AUG							
3														
4	MARKDOWNS							MARKS	HEDGES	RUN	ADVISORY	TOTAL		
5	<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>											
6	Archstone LB Syndication	(110.0)	Corporate Equity			AMERICAS	(959.5)	21.4	(36.2)	(396.1)	(1,370.4)			
7	SCC Communities I	(97.6)	Mortgages & Mortgage Backed			EUROPE	(155.1)	0.0	(5.6)	0.0	(160.8)			
8	PLF LB Syndication Partner LLC	(72.5)	RE Held for Sale			ASIA	(30.2)	0.0	21.4	1.3	(7.5)			
9	Suncal Marblehead/Heartland	(52.3)	Mortgages & Mortgage Backed											
10	237 Park Bridge Mezz li	(45.0)	Mortgages & Mortgage Backed			GLOBAL	(1,144.9)	21.4	(20.4)	(394.7)	(1,538.6)			
11	Suncal Ritter Ranch	(42.1)	Mortgages & Mortgage Backed											
12	Rosslyn Bridge Equity	(40.0)	RE Held for Sale											
13	Monument Realty Line	(30.0)	RE Held for Sale											
14	Project Murphy (Hilton) Mezz	(26.0)	Corporate Debt											
15	LB West Bay Development LLC	(24.0)	RE Held for Sale											
16	Montelucia Hotel & Villas Mezz	(23.0)	Mortgages & Mortgage Backed											
17	200 Fifth Ave LB Syndication Partner LLC	(22.5)	RE Held for Sale											
18	Suncal Pacific Point	(22.0)	RE Held for Sale											
19	237 Park Ave Atrium Mezz	(22.0)	Mortgages & Mortgage Backed											
20	Boulder Springs	(20.0)	Mortgages & Mortgage Backed											
21	Petrini Bakersfield	(16.0)	RE Held for Sale											
22	LB Prestige LLC	(15.0)	Mortgages & Mortgage Backed											
23	Master 3	(14.9)	Mortgages & Mortgage Backed											
24	Project Deuce Crossed Mezz D	(11.4)	Mortgages & Mortgage Backed											
25	LB Atlanta Area Portfolio	(10.0)	RE Held for Sale											
26	EOP Austin Bridge Equity	(10.0)	Mortgages & Mortgage Backed											
27														
28														
29	Other	(233.3)												
30	TOTAL	(959.5)												
31														
32	HEDGE INEFFICIENCIES													
33	ITraxx hedge inefficiency losses	21.4												
34	CMBX/DNS hedge inefficiency losses	0.0												
35														
36	<u>RUN RATE (CARRY ETC)</u>	(36.2)												
37	<u>ADVISORY</u>	(396.1)												
38	TOTAL P&L for the month	(1,370.4)												
39														
40	EUROPE													
41														

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	P	Q
1		
2		
3		
4		
5		
6		
7		
8		
9		
10		
11		
12		
13		
14		
15		
16		
17		
18		
19		
20		
21		
22		
23	not	
24		
25		
26		
27		
28		
29		
30		
31		
32		
33		
34		
35		
36		
37		
38		
39		
40		
41		

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
42		MARKDOWNS													
43		<u>POSITION</u>	VALUE	CATEGORY											
44				#N/A											
45				#N/A											
46				#N/A											
47				#N/A											
48				#N/A											
49		Other	(155.1)												
50		TOTAL	(155.1)												
51															
52		<u>RUN RATE (CARRY ETC)</u>	(5.6)												
53		<u>ADVISORY</u>	0.0												
54		TOTAL P&L for the month	(160.8)												
55															
56		ASIA													
57															
58		MARKDOWNS													
59		<u>POSITION</u>	VALUE	CATEGORY											
60				#N/A											
61				#N/A											
62				#N/A											
63				#N/A											
64				#N/A											
65				#N/A											
66															
67															
68															
69		TOTAL	(30.2)												
70															
71		<u>RUN RATE (CARRY ETC)</u>	21.4												
72		<u>ADVISORY</u>	1.3												
73		TOTAL P&L for the month	(7.5)												

	P	Q
42		
43		
44		
45		
46		
47		
48		
49		
50		
51		
52		
53		
54		
55		
56		
57		
58		
59		
60		
61		
62		
63		
64		
65		
66		
67		
68		
69		
70		
71		
72		
73		

	A	B	C	D	E	F	G
1		Real Estate Write Downs					
2		JUNE					
3							
4		\$ in millions	Gross Writedowns	Hedge Gains/Loss	Net		
5		Americas Trading Book	\$ (29)	\$ 25	\$ (4)		
6							
7		Commercial	\$ (28)	\$ 25	\$ (3)		
8		Position writedowns	\$ (3)	\$ -	\$ (3)		
9		ITraxx gains used to mark down positions	\$ (20)	\$ 20	\$ -		
10		CMBX/DNS gains used to mark down positions	\$ (6)	\$ 6	\$ -		
11		ITraxx hedge inefficiency losses	\$ -	\$ -	\$ -		
12		CMBX/DNS trading gains/losses			\$ -		
13							
14		PTG	\$ (1)	\$ -	\$ (1)		
15		Position writedowns	\$ (1)	\$ -	\$ (1)		
16							
17		Americas Hedging Book	\$ (44)	\$ 44	\$ -		
18							
19		Commercial	\$ (44)	\$ 44	\$ -		
20		Duration Neutral Swaps	\$ (18)	\$ 18	\$ -		
21		CDX	\$ 0	\$ (0)	\$ -		
22		CMBX	\$ (16)	\$ 16	\$ -		
23		TRS	\$ (10)	\$ 10	\$ -		
24							
25		Total Americas	\$ (73)	\$ 69	\$ (4)		
26							
27		Europe	\$ (13)	\$ -	\$ (13)		
28							
29		Asia	\$ (5)	\$ -	\$ (5)		
30							
31		Total Real Estate Write Downs	\$ (91)	\$ 69	\$ (22)		
32		Run Rate			\$ (20)	** 48mm LTD	
33		RE Advisory			\$ 18		
34		Total Real Estate Revenue			\$ (25)		
35		FID Corp Reimbursement			\$ (21)		
36		Net Real Estate FID Revenue			\$ (46)		

june

Page 1 of 1

	A	B	C	D	E	F	G
1		Real Estate Write Downs					
2		JUL					
3							
4		\$ in millions	Gross Writedowns	Hedge Gains/Loss	Net		
5		Americas Trading Book	\$ (323)	\$ -	\$ (323)		
6							
7		Commercial	\$ (153)	\$ -	\$ (153)		
8		Position writedowns	\$ (153)	\$ -	\$ (153)		
9		ITraxx gains used to mark down positions	\$ -	\$ -	\$ -		
10		CMBX/DNS gains used to mark down positions	\$ -	\$ -	\$ -		
11		ITraxx hedge inefficiency losses		\$ -	\$ -		
12		CMBX/DNS trading gains/losses					
13							
14		PTG	\$ (170)	\$ -	\$ (170)		
15		Position writedowns	\$ (170)	\$ -	\$ (170)		
16							
17		Americas Hedging Book	\$ (13)	\$ 13	\$ -		
18							
19		Commercial	\$ (13)	\$ 13	\$ -		
20		Duration Neutral Swaps	\$ 5	\$ (5)	\$ -		
21		CDX	\$ (0)	\$ 0	\$ -		
22		CMBX	\$ (16)	\$ 16	\$ -		
23		TRS	\$ (2)	\$ 2	\$ -		
24							
25		Total Americas	\$ (336)	\$ 13	\$ (323)		
26							
27		Europe	\$ (70)	\$ -	\$ (70)		
28							
29		Asia	\$ (25)	\$ -	\$ (25)		
30							
31		Total Real Estate Write Downs	\$ (431)	\$ 13	\$ (418)		
32		Run Rate			\$ (41)	** 48mm LTD	
33		RE Advisory			\$ (5)		
34		Total Real Estate Revenue			\$ (464)		
35		FID Corp Reimbursement			\$ 75		
36		Net Real Estate FID Revenue			\$ (389)		

jul

Page 1 of 1

	A	B	C	D	E
1		Real Estate Write Downs			
2		AUG			
3					
4		\$ in millions	Gross Writedowns	Hedge Gains/Loss	Net
5		Americas Trading Book	\$ (960)	\$ -	\$ (960)
6					
7		Commercial	\$ (415)	\$ -	\$ (415)
8		Position writedowns	\$ (415)	\$ -	\$ (415)
9		ITraxx gains used to mark down positions	\$ -	\$ -	\$ -
10		CMBX/DNS gains used to mark down positions	\$ -	\$ -	\$ -
11		ITraxx hedge inefficiency losses	\$ -	\$ -	\$ -
12		CMBX/DNS hedge inefficiency losses			
13					
14		PTG	\$ (545)	\$ -	\$ (545)
15		Position writedowns	\$ (545)	\$ -	\$ (545)
16					
17		Americas Hedging Book	\$ (21)	\$ 21	\$ -
18					
19		Commercial	\$ (21)	\$ 21	\$ -
20		Duration Neutral Swaps	\$ (3)	\$ 3	\$ -
21		CDX	\$ 0	\$ (0)	\$ -
22		CMBX	\$ (7)	\$ 7	\$ -
23		TRS	\$ (11)	\$ 11	\$ -
24					
25		Total Americas	\$ (981)	\$ 21	\$ (960)
26					
27		Europe	\$ (155)	\$ -	\$ (155)
28					
29		Asia	\$ (30)	\$ -	\$ (30)
30					
31		Total Real Estate Write Downs	\$ (1,166)	\$ 21	\$ (1,145)
32		Run Rate			\$ 1
33		RE Advisory			\$ (395)
34		Total Real Estate Revenue			\$ (1,539)
35		FID Corp Reimbursement			\$ 560
36		Net Real Estate FID Revenue			\$ (979)

aug

Page 1 of 1

	A	B	C	D	E
1		Real Estate Write Downs			
2		Q3			
3					
4		\$ in millions	Gross Writedowns	Hedge Gains/Loss	Net
5		Americas Trading Book	\$ (1,312)	\$ 25	\$ (1,286)
6					
7		Commercial	\$ (596)	\$ 25	\$ (571)
8		Position writedowns	\$ (571)	\$ -	\$ (571)
9		Itraxx hedge gains	\$ (20)	\$ 20	\$ -
10		CMBX/DNS gains/ Trading	\$ (6)	\$ 6	\$ -
11		ITraxx hedge inefficiency losses	\$ -	\$ -	\$ -
12		CMBX/DNS hedge inefficiency losses	\$ -	\$ -	\$ -
13					
14		PTG	\$ (716)	\$ -	\$ (716)
15		Position writedowns	\$ (716)	\$ -	\$ (716)
16					
17		Americas Hedging Book	\$ (78)	\$ 78	\$ -
18					
19		Commercial	\$ (78)	\$ 78	\$ -
20		Duration Neutral Swaps	\$ (16)	\$ 16	\$ -
21		CDX	\$ 0	\$ (0)	\$ -
22		CMBX	\$ (39)	\$ 39	\$ -
23		TRS	\$ (23)	\$ 23	\$ -
24					
25		Total Americas	\$ (1,390)	\$ 103	\$ (1,286)
26					
27		Europe	\$ (238)	\$ -	\$ (238)
28					
29		Asia	\$ (60)	\$ -	\$ (60)
30					
31		Total Real Estate Write Downs	\$ (1,688)	\$ 103	\$ (1,585)
32		Run Rate	0	0	\$ (61)
33		RE Advisory	0	0	\$ (382)
34		Total Real Estate Revenue			\$ (2,028)
35		FID Corp Reimbursement	0	0	\$ 614
36		Net Real Estate FID Revenue			\$ (1,414)

QTD

Page 1 of 1

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1														
2	AMERICAS												checks	
3														
4	MARKDOWNS							MARKS	HEDGES	RUN	ADVISORY	TOTAL	MARKS	
5	<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>											
6							AMERICAS	(1,286)	103	(182)	(412)	(1,777)	0	
7	1 Archstone LB Syndication	(110.0)	Corporate Equity				EUROPE	(238)	0	(20)	15	(244)	0	
8	2 Project Trois Bridge Mezz	(100.0)	RE Held for Sale				ASIA	(60)	0	38	15	(7)	0	
9	3 SCC Communities I	(97.6)	RE Held for Sale											
10	4 PLF LB Syndication Partner LLC	(72.5)	RE Held for Sale				GLOBAL	(1,585)	103	(164)	(382)	(2,028)		
11	5 Suncal Marblehead/Heartland	(52.3)	RE Held for Sale											
12	6 237 Park Bridge Mezz li	(45.0)	Mortgages & Mortgage Backed											
13	7 Suncal Ritter Ranch	(42.1)	RE Held for Sale											
14	9 PCCP Mountain House	(41.0)	RE Held for Sale											
15	10 25 Broad	(40.0)	Mortgages & Mortgage Backed											
16	11 Rosslyn Bridge Equity	(40.0)	RE Held for Sale											
17	12 Commons of McLean	(35.0)	RE Held for Sale											
18	14 Orlando Assets Acquisition	(34.0)	RE Held for Sale											
19	15 Monument Realty Line	(30.0)	RE Held for Sale											
20	16 Austin EOP - Frost and San Jacinto	(27.4)	Mortgages & Mortgage Backed											
21	17 Master 3	(27.3)	RE Held for Sale											
22	19 Project Murphy (Hilton) Mezz	(26.0)	Corporate Debt											
23	20 Austin EOP - Various B notes	(25.3)	Mortgages & Mortgage Backed											
24	LB West Bay Development LLC	(24.0)	RE Held for Sale											
25	Montelucia Hotel & Villas Mezz	(23.0)	Mortgages & Mortgage Backed											
26	200 Fifth Ave LB Syndication Partner LLC	(22.5)	RE Held for Sale											
27	Suncal Pacific Point	(22.0)	RE Held for Sale											
28	237 Park Ave Atrium Mezz	(22.0)	Mortgages & Mortgage Backed											
29	Boulder Springs	(20.0)	Mortgages & Mortgage Backed											
30	Petrini Bakersfield	(16.0)	RE Held for Sale											
31	PCCP LB Mariposa Lakes LLC	(15.2)	RE Held for Sale											
32	OTHERS	(276.2)												
33														
34	TOTAL	(1,286.4)												
35														
36	HEDGE INEFFICIENCIES													
37	ITraxx hedge inefficiency losses	63.3												
38	CMBX/DNS hedge inefficiency losses	5.8												
39														
40	RUN RATE (CARRY ETC)	(182.4)												
41	ADVISORY	(411.6)												
42	Q3 TOTAL P&L	(1,777.1)												

	P	Q	R
1			
2			
3			
4	HEDGES	RUN	ADVISORY
5			
6	103		
7			
8			
9			
10		103	0
11			
12			
13			
14			
15			
16			
17			
18			
19			
20			
21			
22			
23			
24			
25			
26			
27			
28			
29			
30			
31			
32			
33			
34			
35			
36			
37			
38			
39			
40			
41			
42			

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
43															
44		EUROPE													
45															
46		MARKDOWNS													
47		<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>											
48		Coeur Defense	(54.5)	RE Held for Sale											
49		Rockpoint	(29.0)	Mortgages & Mortgage Backed											
50		WINDERMERE XII - bonds	(24.0)	Mortgages & Mortgage Backed											
51		Miscellaneous Securities	(16.3)	Mortgages & Mortgage Backed											
52		Mission Capital	(11.0)	Mortgages & Mortgage Backed											
53		Vintners	(10.6)	RE Held for Sale											
54		Edinburgh House	(10.2)	RE Held for Sale											
55		City Lofts	(10.0)	Mortgages & Mortgage Backed											
56		Chancery gate	(10.0)	RE Held for Sale											
57															
58		OTHERS	(72.9)												
59															
60		TOTAL	(238.5)												
61															
62		<u>RUN RATE (CARRY ETC)</u>	(10.2)												
63		<u>ADVISORY</u>	14.5												
64		Q3 TOTAL P&L	(244.1)												
65															
66		ASIA													
67															
68		MARKDOWNS													
69		<u>POSITION</u>	<u>VALUE</u>	<u>CATEGORY</u>											
70		Project Cowboy	(50.0)	Mortgages & Mortgage Backed											
71		Japan PL- Kyoto Karasuma markdown	(16.4)	Mortgages & Mortgage Backed											
72		Project Tada	(9.4)	RE Held for Sale											
73		Aoyama Cieux Bldg	14.7	Mortgages & Mortgage Backed											
74		Towa	15.0	Mortgages & Mortgage Backed											
75		OTHER	(14.0)												
76		TOTAL	(60.1)												
77															
78		<u>RUN RATE (CARRY ETC)</u>	38.3												
79		<u>ADVISORY</u>	15.1												
80		Q3 TOTAL P&L	(6.8)												

	P	Q	R
43			
44			
45			
46			
47			
48			
49			
50			
51			
52			
53			
54			
55			
56			
57			
58			
59			
60			
61			
62			
63			
64			
65			
66			
67			
68			
69			
70			
71			
72			
73			
74			
75			
76			
77			
78			
79			
80			

	A	B	C	D	E	F	G
1							
2							
3							
4							
5							OrigCur : Default
6							36 TOP OF BANKING MODEL STRUCTURE
7							USD : Default
8							SC All : Default
9							LE Functional Currency : Default
10							TOP SOURCE
11							2008actual
12							163900 REVENUE PRE BROKERAGE
13							Jun
14					02756	02756 REAL ESTATE LATAM	0
15					03140	03140 SUM CMBS-AMERICAS	15,749,965.4
16					03143	03143 SUM PRIN. TRAN.-AMERICAS	22,978,602.6
17					05376	05376 SUM CMBS INVESTMNT GRD-AMERICA	(10,244,725.6)
18					05377	05377 SUM REAL ESTATE RESEARCH AMER	0
19					05416	05416 SUM REAL ESTATE ADVISORY AMER	8,837,105.0
20					06898	06898 SUM REAL ESTATE AMER ALLOC	0
21					05023	05023 SUM REAL ESTATE-AMERICAS	37,320,947.5
22					02474	02474 EM REAL ESTATE	0
23					03560	03560 SUM-PRIN. TRAN.-EUROPE	(16,220,597.8)
24					05172	05172 SUM CMBS-EUROPE	31,953,129.9
25					05180	05180 SUM-BURFORD	0
26					05417	05417 SUM-REAL ESTATE ADVISORY EUR	(11,661,779.1)
27					06899	06899 REAL ESTATE EUROPE ALLOC	22,946.1
28					09102	09102 SUM REAL ESTATE NPL	227,948.3
29					05024	05024 SUM REAL ESTATE-EUROPE	4,321,647.4
30							
31					02089	02089 REAL ESTATE INDIA	(553,479.8)
32					02327	02327 REAL ESTATE NPL - ASIA	1,075,547.0
33					03561	03561 SUM PRIN. TRAN.-ASIA	(18,390,324.8)
34					05181	05181 CMBS-ASIA	15,582,278.7
35					06900	06900 REAL ESTATE ASIA ALLOC	0
36					07365	07365 REAL ESTATE AUSTRALIA	574,820.2
37					09883	09883 REAL ESTATE ADVISORY ASIA	(14,896,006.2)
38					07604	07604 SUM REAL ESTATE INDIA	43.2
39					05025	05025 SUM REAL ESTATE-ASIA	(16,607,164.9)
40							
41					05022	05022 SUM-REAL ESTATE	25,035,473.2

	H	I	J	K
1				
2				
3				
4				
5	OrigCur : Default	OrigCur : Default		OrigCur : Default
6	36 TOP OF BANKING MODEL STRUCTURE	36 TOP OF BANKING MODEL STRUCTURE		36 TOP OF BANKING MODEL STRUCTURE
7	USD : Default	USD : Default		USD : Default
8	SC All : Default	SC All : Default		SC All : Default
9	LE Functional Currency : Default	LE Functional Currency : Default		LE Functional Currency : Default
10	TOP SOURCE	TOP SOURCE		TOP SOURCE
11	2008actual	2008actual		2008actual
12	163900 REVENUE PRE BROKERAGE	163900 REVENUE PRE BROKERAGE		162000 REV PRE LTD INT ALLOC & BROK
13	Jul	Aug		Jun
14	0	0		0
15	250,997,818.4	648,029,108.8		4,237,337.7
16	123,810,837.8	327,031,720.3		9,171,270.6
17	(12,183,761.2)	(720,605.2)		(11,204,245.5)
18	0	(6.8)		0
19	6,733,448.1	396,059,830.7		8,834,842.7
20	0	0		0
21	369,358,343.1	1,370,400,047.7		11,039,205.5
22	0	0		0
23	133,422,160.7	65,475,060.7		(18,906,941.4)
24	(51,806,940.7)	90,586,113.7		27,834,242.5
25	0	0		0
26	(2,820,849.0)	(24,987.3)		(11,661,779.1)
27	22,674.2	21,016.2		0
28	229,806.7	4,697,154.3		191,874.5
29	79,046,851.9	160,754,357.5		(2,542,603.6)
30				
31	(33,399.7)	244,106.3		(855,267.4)
32	(11,150,918.2)	(4,686,170.6)		(619,536.3)
33	722,094.0	(9,934,008.2)		(21,717,018.3)
34	24,221,645.1	23,574,615.4		12,239,296.4
35	0	0		0
36	983,916.8	(388,809.3)		400,237.8
37	1,140,889.2	(1,321,371.0)		(14,896,006.2)
38	280.3	(2,655.7)		43.2
39	15,884,227.2	7,488,362.5		(25,448,293.9)
40				
41	464,289,702.5	1,538,640,112.1		(16,951,648.8)

	L	M	N
1			
2			
3			
4			
5	OrigCur : Default	OrigCur : Default	
6	36 TOP OF BANKING MODEL STRUCTURE	36 TOP OF BANKING MODEL STRUCTURE	
7	USD : Default	USD : Default	
8	SC All : Default	SC All : Default	
9	LE Functional Currency : Default	LE Functional Currency : Default	
10	TOP SOURCE	TOP SOURCE	
11	2008actual	2008actual	
12	162000 REV PRE LTD INT ALLOC & BROK	162000 REV PRE LTD INT ALLOC & BROK	
13	Jul	Aug	
14	0	0	
15	237,257,087.1	634,717,966.3	
16	109,320,690.9	313,530,005.9	
17	(13,159,765.5)	(1,650,808.8)	
18	0	(6.8)	
19	6,731,196.7	396,057,578.0	
20	0	0	
21	340,149,209.2	1,342,654,734.6	
22	0	0	
23	131,948,866.6	63,825,957.3	3,746,744.0
24	(56,922,947.4)	85,816,807.6	47,072,139.0
25	0	0	
26	(2,820,849.0)	(24,987.3)	
27	0	0	
28	180,011.2	4,650,520.8	
29	72,385,081.4	154,268,298.5	
30			
31	(66,619.1)	202,783.5	
32	(13,652,106.1)	(7,029,229.9)	
33	(1,652,284.0)	(12,279,705.0)	
34	20,527,064.0	19,994,137.2	
35	0	0	
36	687,879.5	(682,301.0)	
37	1,140,889.2	(1,321,371.0)	
38	280.3	(2,655.7)	
39	6,984,823.5	(1,115,686.3)	
40			
41	419,519,394.4	1,495,804,691.1	

gl

Page 3 of 84

	A	B	C	D	E	F	G
42							
43							
44							
45							
46							
47							
48							
49							
50							
51							
52							
53							
54							
55							
56							
57							
58							
59							
60							
61							
62							
63							
64							
65							
66							
67							
68							
69							
70							
71							
72							
73							
74							
75							
76							
77							
78							
79							
80							
81							
82							
83							

	H	I	J	K
42				
43				
44				
45				
46				
47				
48				
49				
50				
51				
52				
53				
54				
55				
56				
57				
58				
59				
60				
61				
62				
63				
64				
65				
66				
67				
68				
69				
70				
71				
72				
73				
74				
75				
76				
77				
78				
79				
80				
81				
82				
83				

	L	M	N
42			
43			
44			
45			
46			
47			
48			
49			
50			
51			
52			
53			
54			
55			
56			
57			
58			
59			
60			
61			
62			
63			
64			
65			
66			
67			
68			
69			
70			
71			
72			
73			
74			
75			
76			
77			
78			
79			
80			
81			
82			
83			

gl

	A	B	C	D	E	F	G
84							
85							
86							
87							
88							
89							
90							
91							
92							
93							
94							
95							
96							
97							
98							
99							
100							
101							
102							
103							
104							
105							
106							
107							
108							
109							
110							
111							
112							
113							
114							
115							
116							
117							
118							
119							
120							
121							
122							
123							
124							
125							

	H	I	J	K
84				
85				
86				
87				
88				
89				
90				
91				
92				
93				
94				
95				
96				
97				
98				
99				
100				
101				
102				
103				
104				
105				
106				
107				
108				
109				
110				
111				
112				
113				
114				
115				
116				
117				
118				
119				
120				
121				
122				
123				
124				
125				

	L	M	N
84			
85			
86			
87			
88			
89			
90			
91			
92			
93			
94			
95			
96			
97			
98			
99			
100			
101			
102			
103			
104			
105			
106			
107			
108			
109			
110			
111			
112			
113			
114			
115			
116			
117			
118			
119			
120			
121			
122			
123			
124			
125			

gl

	A	B	C	D	E	F	G
126							
127							
128							
129							
130							
131							
132							
133							
134							
135							
136							
137							
138							
139							
140							
141							
142							
143							
144							
145							
146							
147							
148							
149							
150							
151							
152							
153							
154							
155							
156							
157							
158							
159							
160							
161							
162							
163							
164							
165							
166							
167							

	H	I	J	K
126				
127				
128				
129				
130				
131				
132				
133				
134				
135				
136				
137				
138				
139				
140				
141				
142				
143				
144				
145				
146				
147				
148				
149				
150				
151				
152				
153				
154				
155				
156				
157				
158				
159				
160				
161				
162				
163				
164				
165				
166				
167				

	L	M	N
126			
127			
128			
129			
130			
131			
132			
133			
134			
135			
136			
137			
138			
139			
140			
141			
142			
143			
144			
145			
146			
147			
148			
149			
150			
151			
152			
153			
154			
155			
156			
157			
158			
159			
160			
161			
162			
163			
164			
165			
166			
167			

gl

	A	B	C	D	E	F	G
168							
169							
170							
171							
172							
173							
174							
175							
176							
177							
178							
179							
180							
181							
182							
183							
184							
185							
186							
187							
188							
189							
190							
191							
192							
193							
194							
195							
196							
197							
198							
199							
200							
201							
202							
203							
204							
205							
206							
207							
208							
209							

	H	I	J	K
168				
169				
170				
171				
172				
173				
174				
175				
176				
177				
178				
179				
180				
181				
182				
183				
184				
185				
186				
187				
188				
189				
190				
191				
192				
193				
194				
195				
196				
197				
198				
199				
200				
201				
202				
203				
204				
205				
206				
207				
208				
209				

	L	M	N
168			
169			
170			
171			
172			
173			
174			
175			
176			
177			
178			
179			
180			
181			
182			
183			
184			
185			
186			
187			
188			
189			
190			
191			
192			
193			
194			
195			
196			
197			
198			
199			
200			
201			
202			
203			
204			
205			
206			
207			
208			
209			

gl

	A	B	C	D	E	F	G
210							
211							
212							
213							
214							
215							
216							
217							
218							
219							
220							
221							
222							
223							
224							
225							
226							
227							
228							
229							
230							
231							
232							
233							
234							
235							
236							
237							
238							
239							
240							
241							
242							
243							
244							
245							
246							
247							
248							
249							
250							
251							

	H	I	J	K
210				
211				
212				
213				
214				
215				
216				
217				
218				
219				
220				
221				
222				
223				
224				
225				
226				
227				
228				
229				
230				
231				
232				
233				
234				
235				
236				
237				
238				
239				
240				
241				
242				
243				
244				
245				
246				
247				
248				
249				
250				
251				

	L	M	N
210			
211			
212			
213			
214			
215			
216			
217			
218			
219			
220			
221			
222			
223			
224			
225			
226			
227			
228			
229			
230			
231			
232			
233			
234			
235			
236			
237			
238			
239			
240			
241			
242			
243			
244			
245			
246			
247			
248			
249			
250			
251			

gl

	A	B	C	D	E	F	G
252							
253							
254							
255							
256							
257							
258							
259							
260							
261							
262							
263							
264							
265							
266							
267							
268							
269							
270							
271							
272							
273							
274							
275							
276							
277							
278							
279							
280							
281							
282							
283							
284							
285							
286							
287							
288							
289							
290							
291							
292							
293							

	H	I	J	K
252				
253				
254				
255				
256				
257				
258				
259				
260				
261				
262				
263				
264				
265				
266				
267				
268				
269				
270				
271				
272				
273				
274				
275				
276				
277				
278				
279				
280				
281				
282				
283				
284				
285				
286				
287				
288				
289				
290				
291				
292				
293				

	L	M	N
252			
253			
254			
255			
256			
257			
258			
259			
260			
261			
262			
263			
264			
265			
266			
267			
268			
269			
270			
271			
272			
273			
274			
275			
276			
277			
278			
279			
280			
281			
282			
283			
284			
285			
286			
287			
288			
289			
290			
291			
292			
293			

gl

	A	B	C	D	E	F	G
294							
295							
296							
297							
298							
299							
300							
301							
302							
303							
304							
305							
306							
307							
308							
309							
310							
311							
312							
313							
314							
315							
316							
317							
318							
319							
320							
321							
322							
323							
324							
325							
326							
327							
328							
329							
330							
331							
332							
333							
334							
335							

	H	I	J	K
294				
295				
296				
297				
298				
299				
300				
301				
302				
303				
304				
305				
306				
307				
308				
309				
310				
311				
312				
313				
314				
315				
316				
317				
318				
319				
320				
321				
322				
323				
324				
325				
326				
327				
328				
329				
330				
331				
332				
333				
334				
335				

	L	M	N
294			
295			
296			
297			
298			
299			
300			
301			
302			
303			
304			
305			
306			
307			
308			
309			
310			
311			
312			
313			
314			
315			
316			
317			
318			
319			
320			
321			
322			
323			
324			
325			
326			
327			
328			
329			
330			
331			
332			
333			
334			
335			

gl

	A	B	C	D	E	F	G
336							
337							
338							
339							
340							
341							
342							
343							
344							
345							
346							
347							
348							
349							
350							
351							
352							
353							
354							
355							
356							
357							
358							
359							
360							
361							
362							
363							
364							
365							
366							
367							
368							
369							
370							
371							
372							
373							
374							
375							
376							
377							

	H	I	J	K
336				
337				
338				
339				
340				
341				
342				
343				
344				
345				
346				
347				
348				
349				
350				
351				
352				
353				
354				
355				
356				
357				
358				
359				
360				
361				
362				
363				
364				
365				
366				
367				
368				
369				
370				
371				
372				
373				
374				
375				
376				
377				

	L	M	N
336			
337			
338			
339			
340			
341			
342			
343			
344			
345			
346			
347			
348			
349			
350			
351			
352			
353			
354			
355			
356			
357			
358			
359			
360			
361			
362			
363			
364			
365			
366			
367			
368			
369			
370			
371			
372			
373			
374			
375			
376			
377			

gl

	A	B	C	D	E	F	G
378							
379							
380							
381							
382							
383							
384							
385							
386							
387							
388							
389							
390							
391							
392							
393							
394							
395							
396							
397							
398							
399							
400							
401							
402							
403							
404							
405							
406							
407							
408							
409							
410							
411							
412							
413							
414							
415							
416							
417							
418							
419							

	H	I	J	K
378				
379				
380				
381				
382				
383				
384				
385				
386				
387				
388				
389				
390				
391				
392				
393				
394				
395				
396				
397				
398				
399				
400				
401				
402				
403				
404				
405				
406				
407				
408				
409				
410				
411				
412				
413				
414				
415				
416				
417				
418				
419				

	L	M	N
378			
379			
380			
381			
382			
383			
384			
385			
386			
387			
388			
389			
390			
391			
392			
393			
394			
395			
396			
397			
398			
399			
400			
401			
402			
403			
404			
405			
406			
407			
408			
409			
410			
411			
412			
413			
414			
415			
416			
417			
418			
419			

gl

	A	B	C	D	E	F	G
420							
421							
422							
423							
424							
425							
426							
427							
428							
429							
430							
431							
432							
433							
434							
435							
436							
437							
438							
439							
440							
441							
442							
443							
444							
445							
446							
447							
448							
449							
450							
451							
452							
453							
454							
455							
456							
457							
458							
459							
460							
461							

	H	I	J	K
420				
421				
422				
423				
424				
425				
426				
427				
428				
429				
430				
431				
432				
433				
434				
435				
436				
437				
438				
439				
440				
441				
442				
443				
444				
445				
446				
447				
448				
449				
450				
451				
452				
453				
454				
455				
456				
457				
458				
459				
460				
461				

	L	M	N
420			
421			
422			
423			
424			
425			
426			
427			
428			
429			
430			
431			
432			
433			
434			
435			
436			
437			
438			
439			
440			
441			
442			
443			
444			
445			
446			
447			
448			
449			
450			
451			
452			
453			
454			
455			
456			
457			
458			
459			
460			
461			

gl

	A	B	C	D	E	F	G
462							
463							
464							
465							
466							
467							
468							
469							
470							
471							
472							
473							
474							
475							
476							
477							
478							
479							
480							
481							
482							
483							
484							
485							
486							
487							
488							
489							
490							
491							
492							
493							
494							
495							
496							
497							
498							
499							
500							
501							
502							
503							

	H	I	J	K
462				
463				
464				
465				
466				
467				
468				
469				
470				
471				
472				
473				
474				
475				
476				
477				
478				
479				
480				
481				
482				
483				
484				
485				
486				
487				
488				
489				
490				
491				
492				
493				
494				
495				
496				
497				
498				
499				
500				
501				
502				
503				

	L	M	N
462			
463			
464			
465			
466			
467			
468			
469			
470			
471			
472			
473			
474			
475			
476			
477			
478			
479			
480			
481			
482			
483			
484			
485			
486			
487			
488			
489			
490			
491			
492			
493			
494			
495			
496			
497			
498			
499			
500			
501			
502			
503			

gl

	A	B	C	D	E	F	G
504							
505							
506							
507							
508							
509							
510							
511							
512							
513							
514							
515							
516							
517							
518							
519							
520							
521							
522							
523							
524							
525							
526							
527							
528							
529							
530							
531							
532							
533							
534							
535							
536							
537							
538							
539							
540							
541							
542							
543							
544							
545							

	H	I	J	K
504				
505				
506				
507				
508				
509				
510				
511				
512				
513				
514				
515				
516				
517				
518				
519				
520				
521				
522				
523				
524				
525				
526				
527				
528				
529				
530				
531				
532				
533				
534				
535				
536				
537				
538				
539				
540				
541				
542				
543				
544				
545				

	L	M	N
504			
505			
506			
507			
508			
509			
510			
511			
512			
513			
514			
515			
516			
517			
518			
519			
520			
521			
522			
523			
524			
525			
526			
527			
528			
529			
530			
531			
532			
533			
534			
535			
536			
537			
538			
539			
540			
541			
542			
543			
544			
545			

gl

	A	B	C	D	E	F	G
546							
547							
548							
549							
550							
551							
552							
553							
554							
555							
556							
557							
558							
559							
560							
561							
562							
563							
564							
565							
566							
567							
568							
569							
570							
571							
572							
573							
574							
575							
576							
577							
578							
579							
580							
581							
582							
583							
584							
585							
586							
587							

	H	I	J	K
546				
547				
548				
549				
550				
551				
552				
553				
554				
555				
556				
557				
558				
559				
560				
561				
562				
563				
564				
565				
566				
567				
568				
569				
570				
571				
572				
573				
574				
575				
576				
577				
578				
579				
580				
581				
582				
583				
584				
585				
586				
587				

	L	M	N
546			
547			
548			
549			
550			
551			
552			
553			
554			
555			
556			
557			
558			
559			
560			
561			
562			
563			
564			
565			
566			
567			
568			
569			
570			
571			
572			
573			
574			
575			
576			
577			
578			
579			
580			
581			
582			
583			
584			
585			
586			
587			

gl

	A	B	C	D	E	F	G
588							
589							
590							
591							
592							
593							
594							
595							
596							
597							
598							
599							
600							
601							
602							
603							
604							
605							
606							
607							
608							
609							
610							
611							
612							
613							
614							
615							
616							
617							
618							
619							
620							
621							
622							
623							
624							
625							
626							
627							
628							
629							

	H	I	J	K
588				
589				
590				
591				
592				
593				
594				
595				
596				
597				
598				
599				
600				
601				
602				
603				
604				
605				
606				
607				
608				
609				
610				
611				
612				
613				
614				
615				
616				
617				
618				
619				
620				
621				
622				
623				
624				
625				
626				
627				
628				
629				

	L	M	N
588			
589			
590			
591			
592			
593			
594			
595			
596			
597			
598			
599			
600			
601			
602			
603			
604			
605			
606			
607			
608			
609			
610			
611			
612			
613			
614			
615			
616			
617			
618			
619			
620			
621			
622			
623			
624			
625			
626			
627			
628			
629			

gl

	A	B	C	D	E	F	G
630							
631							
632							
633							
634							
635							
636							
637							
638							
639							
640							
641							
642							
643							
644							
645							
646							
647							
648							
649							
650							
651							
652							
653							
654							
655							
656							
657							
658							
659							
660							
661							
662							
663							
664							
665							
666							
667							
668							
669							
670							
671							

	H	I	J	K
630				
631				
632				
633				
634				
635				
636				
637				
638				
639				
640				
641				
642				
643				
644				
645				
646				
647				
648				
649				
650				
651				
652				
653				
654				
655				
656				
657				
658				
659				
660				
661				
662				
663				
664				
665				
666				
667				
668				
669				
670				
671				

	L	M	N
630			
631			
632			
633			
634			
635			
636			
637			
638			
639			
640			
641			
642			
643			
644			
645			
646			
647			
648			
649			
650			
651			
652			
653			
654			
655			
656			
657			
658			
659			
660			
661			
662			
663			
664			
665			
666			
667			
668			
669			
670			
671			

gl

	A	B	C	D	E	F	G
672							
673							
674							
675							
676							
677							
678							
679							
680							
681							
682							
683							
684							
685							
686							
687							
688							
689							
690							
691							
692							
693							
694							
695							
696							
697							
698							
699							
700							
701							
702							
703							
704							
705							
706							
707							
708							
709							
710							
711							
712							
713							

	H	I	J	K
672				
673				
674				
675				
676				
677				
678				
679				
680				
681				
682				
683				
684				
685				
686				
687				
688				
689				
690				
691				
692				
693				
694				
695				
696				
697				
698				
699				
700				
701				
702				
703				
704				
705				
706				
707				
708				
709				
710				
711				
712				
713				

	L	M	N
672			
673			
674			
675			
676			
677			
678			
679			
680			
681			
682			
683			
684			
685			
686			
687			
688			
689			
690			
691			
692			
693			
694			
695			
696			
697			
698			
699			
700			
701			
702			
703			
704			
705			
706			
707			
708			
709			
710			
711			
712			
713			

gl

	A	B	C	D	E	F	G
714							
715							
716							
717							
718							
719							
720							
721							
722							
723							
724							
725							
726							
727							
728							
729							
730							
731							
732							
733							
734							
735							
736							
737							
738							
739							
740							
741							
742							
743							
744							
745							
746							
747							
748							
749							
750							
751							
752							
753							
754							
755							

	H	I	J	K
714				
715				
716				
717				
718				
719				
720				
721				
722				
723				
724				
725				
726				
727				
728				
729				
730				
731				
732				
733				
734				
735				
736				
737				
738				
739				
740				
741				
742				
743				
744				
745				
746				
747				
748				
749				
750				
751				
752				
753				
754				
755				

	L	M	N
714			
715			
716			
717			
718			
719			
720			
721			
722			
723			
724			
725			
726			
727			
728			
729			
730			
731			
732			
733			
734			
735			
736			
737			
738			
739			
740			
741			
742			
743			
744			
745			
746			
747			
748			
749			
750			
751			
752			
753			
754			
755			

gl

	A	B	C	D	E	F	G
756							
757							
758							
759							
760							
761							
762							
763							
764							
765							
766							
767							
768							
769							
770							
771							
772							
773							
774							
775							
776							
777							
778							
779							
780							
781							
782							
783							
784							
785							
786							
787							
788							
789							
790							
791							
792							
793							
794							
795							
796							
797							

	H	I	J	K
756				
757				
758				
759				
760				
761				
762				
763				
764				
765				
766				
767				
768				
769				
770				
771				
772				
773				
774				
775				
776				
777				
778				
779				
780				
781				
782				
783				
784				
785				
786				
787				
788				
789				
790				
791				
792				
793				
794				
795				
796				
797				

	L	M	N
756			
757			
758			
759			
760			
761			
762			
763			
764			
765			
766			
767			
768			
769			
770			
771			
772			
773			
774			
775			
776			
777			
778			
779			
780			
781			
782			
783			
784			
785			
786			
787			
788			
789			
790			
791			
792			
793			
794			
795			
796			
797			

gl

	A	B	C	D	E	F	G
798							
799							
800							
801							
802							
803							
804							
805							
806							
807							
808							
809							
810							
811							
812							
813							
814							
815							
816							
817							
818							
819							
820							
821							
822							
823							
824							
825							
826							
827							
828							
829							
830							
831							
832							
833							
834							
835							
836							
837							
838							
839							

	H	I	J	K
798				
799				
800				
801				
802				
803				
804				
805				
806				
807				
808				
809				
810				
811				
812				
813				
814				
815				
816				
817				
818				
819				
820				
821				
822				
823				
824				
825				
826				
827				
828				
829				
830				
831				
832				
833				
834				
835				
836				
837				
838				
839				

	L	M	N
798			
799			
800			
801			
802			
803			
804			
805			
806			
807			
808			
809			
810			
811			
812			
813			
814			
815			
816			
817			
818			
819			
820			
821			
822			
823			
824			
825			
826			
827			
828			
829			
830			
831			
832			
833			
834			
835			
836			
837			
838			
839			

gl

	A	B	C	D	E	F	G
840							
841							
842							
843							
844							
845							
846							
847							
848							
849							
850							
851							
852							
853							
854							
855							
856							
857							
858							
859							
860							
861							
862							
863							
864							
865							
866							
867							
868							
869							
870							
871							
872							
873							
874							
875							
876							
877							
878							
879							
880							
881							

	H	I	J	K
840				
841				
842				
843				
844				
845				
846				
847				
848				
849				
850				
851				
852				
853				
854				
855				
856				
857				
858				
859				
860				
861				
862				
863				
864				
865				
866				
867				
868				
869				
870				
871				
872				
873				
874				
875				
876				
877				
878				
879				
880				
881				

	L	M	N
840			
841			
842			
843			
844			
845			
846			
847			
848			
849			
850			
851			
852			
853			
854			
855			
856			
857			
858			
859			
860			
861			
862			
863			
864			
865			
866			
867			
868			
869			
870			
871			
872			
873			
874			
875			
876			
877			
878			
879			
880			
881			

gl

	A	B	C	D	E	F	G
882							
883							
884							
885							
886							
887							
888							
889							
890							
891							
892							
893							
894							
895							
896							
897							
898							
899							
900							
901							
902							
903							
904							
905							
906							
907							
908							
909							
910							
911							
912							
913							
914							
915							
916							
917							
918							
919							
920							
921							
922							
923							

	H	I	J	K
882				
883				
884				
885				
886				
887				
888				
889				
890				
891				
892				
893				
894				
895				
896				
897				
898				
899				
900				
901				
902				
903				
904				
905				
906				
907				
908				
909				
910				
911				
912				
913				
914				
915				
916				
917				
918				
919				
920				
921				
922				
923				

	L	M	N
882			
883			
884			
885			
886			
887			
888			
889			
890			
891			
892			
893			
894			
895			
896			
897			
898			
899			
900			
901			
902			
903			
904			
905			
906			
907			
908			
909			
910			
911			
912			
913			
914			
915			
916			
917			
918			
919			
920			
921			
922			
923			

gl

	A	B	C	D	E	F	G
924							
925							
926							
927							
928							
929							
930							
931							
932							
933							
934							
935							
936							
937							
938							
939							
940							
941							
942							
943							
944							
945							
946							
947							
948							
949							
950							
951							
952							
953							
954							
955							
956							
957							
958							
959							
960							
961							
962							
963							
964							
965							

	H	I	J	K
924				
925				
926				
927				
928				
929				
930				
931				
932				
933				
934				
935				
936				
937				
938				
939				
940				
941				
942				
943				
944				
945				
946				
947				
948				
949				
950				
951				
952				
953				
954				
955				
956				
957				
958				
959				
960				
961				
962				
963				
964				
965				

	L	M	N
924			
925			
926			
927			
928			
929			
930			
931			
932			
933			
934			
935			
936			
937			
938			
939			
940			
941			
942			
943			
944			
945			
946			
947			
948			
949			
950			
951			
952			
953			
954			
955			
956			
957			
958			
959			
960			
961			
962			
963			
964			
965			

gl

	A	B	C	D	E	F	G
966							
967							
968							
969							
970							
971							
972							
973							
974							
975							
976							
977							
978							
979							
980							
981							
982							
983							
984							
985							
986							
987							
988							
989							
990							
991							
992							
993							
994							
995							
996							
997							
998							
999							
1000							
1001							
1002							
1003							
1004							
1005							
1006							
1007							

	H	I	J	K
966				
967				
968				
969				
970				
971				
972				
973				
974				
975				
976				
977				
978				
979				
980				
981				
982				
983				
984				
985				
986				
987				
988				
989				
990				
991				
992				
993				
994				
995				
996				
997				
998				
999				
1000				
1001				
1002				
1003				
1004				
1005				
1006				
1007				

	L	M	N
966			
967			
968			
969			
970			
971			
972			
973			
974			
975			
976			
977			
978			
979			
980			
981			
982			
983			
984			
985			
986			
987			
988			
989			
990			
991			
992			
993			
994			
995			
996			
997			
998			
999			
1000			
1001			
1002			
1003			
1004			
1005			
1006			
1007			

gl

	A	B	C	D	E	F	G
1008							
1009							
1010							
1011							
1012							
1013							
1014							
1015							
1016							
1017							
1018							
1019							
1020							
1021							
1022							
1023							
1024							
1025							
1026							
1027							
1028							
1029							
1030							
1031							
1032							
1033							
1034							
1035							
1036							
1037							
1038							
1039							
1040							
1041							
1042							
1043							
1044							
1045							
1046							
1047							
1048							
1049							

	H	I	J	K
1008				
1009				
1010				
1011				
1012				
1013				
1014				
1015				
1016				
1017				
1018				
1019				
1020				
1021				
1022				
1023				
1024				
1025				
1026				
1027				
1028				
1029				
1030				
1031				
1032				
1033				
1034				
1035				
1036				
1037				
1038				
1039				
1040				
1041				
1042				
1043				
1044				
1045				
1046				
1047				
1048				
1049				

	L	M	N
1008			
1009			
1010			
1011			
1012			
1013			
1014			
1015			
1016			
1017			
1018			
1019			
1020			
1021			
1022			
1023			
1024			
1025			
1026			
1027			
1028			
1029			
1030			
1031			
1032			
1033			
1034			
1035			
1036			
1037			
1038			
1039			
1040			
1041			
1042			
1043			
1044			
1045			
1046			
1047			
1048			
1049			

gl

	A	B	C	D	E	F	G
1050							
1051							
1052							
1053							
1054							
1055							
1056							
1057							
1058							
1059							
1060							
1061							
1062							
1063							
1064							
1065							
1066							
1067							
1068							
1069							
1070							
1071							
1072							
1073							
1074							
1075							
1076							
1077							
1078							
1079							
1080							
1081							
1082							
1083							
1084							
1085							
1086							
1087							
1088							
1089							
1090							
1091							

	H	I	J	K
1050				
1051				
1052				
1053				
1054				
1055				
1056				
1057				
1058				
1059				
1060				
1061				
1062				
1063				
1064				
1065				
1066				
1067				
1068				
1069				
1070				
1071				
1072				
1073				
1074				
1075				
1076				
1077				
1078				
1079				
1080				
1081				
1082				
1083				
1084				
1085				
1086				
1087				
1088				
1089				
1090				
1091				

	L	M	N
1050			
1051			
1052			
1053			
1054			
1055			
1056			
1057			
1058			
1059			
1060			
1061			
1062			
1063			
1064			
1065			
1066			
1067			
1068			
1069			
1070			
1071			
1072			
1073			
1074			
1075			
1076			
1077			
1078			
1079			
1080			
1081			
1082			
1083			
1084			
1085			
1086			
1087			
1088			
1089			
1090			
1091			

gl

	A	B	C	D	E	F	G
1092							
1093							
1094							
1095							
1096							
1097							
1098							
1099							
1100							
1101							
1102							
1103							
1104							
1105							
1106							
1107							
1108							
1109							
1110							
1111							
1112							
1113							
1114							
1115							
1116							
1117							
1118							
1119							
1120							
1121							
1122							
1123							
1124							
1125							
1126							
1127							
1128							
1129							
1130							
1131							
1132							
1133							

	H	I	J	K
1092				
1093				
1094				
1095				
1096				
1097				
1098				
1099				
1100				
1101				
1102				
1103				
1104				
1105				
1106				
1107				
1108				
1109				
1110				
1111				
1112				
1113				
1114				
1115				
1116				
1117				
1118				
1119				
1120				
1121				
1122				
1123				
1124				
1125				
1126				
1127				
1128				
1129				
1130				
1131				
1132				
1133				

	L	M	N
1092			
1093			
1094			
1095			
1096			
1097			
1098			
1099			
1100			
1101			
1102			
1103			
1104			
1105			
1106			
1107			
1108			
1109			
1110			
1111			
1112			
1113			
1114			
1115			
1116			
1117			
1118			
1119			
1120			
1121			
1122			
1123			
1124			
1125			
1126			
1127			
1128			
1129			
1130			
1131			
1132			
1133			

gl

	A	B	C	D	E	F	G
1134							
1135							
1136							
1137							
1138							
1139							
1140							

	H	I	J	K
1134				
1135				
1136				
1137				
1138				
1139				
1140				

	L	M	N
1134			
1135			
1136			
1137			
1138			
1139			
1140			

	A	B	C	D	E	F	G	H	I	J
1	Category1	(All)								
2										
3		Data								
4	FAS157 Category	Sum of Mark downs Q1 07	Sum of Mark downs Q2 07	Sum of Mark downs Q3 07	Sum of Mark Downs Q4 07	Sum of Mark Downs 2007				
5		2		(82)	(239)	(321)				
6		3	(9)	(66)	(73)	(161)				
7	C		(9)	(45)	(79)	(143)				
8	Grand Total		(18)	(111)	(235)	(543)				
9										
10	Category1	(All)								
11	FAS157 Category	(All)								
12										
13		Data								
14	Exposure Category	Sum of Mark downs Q1 07	Sum of Mark downs Q2 07	Sum of Mark downs Q3 07	Sum of Mark Downs Q4 07	Sum of Mark Downs 2007				
15	Asia	-	(10)	(4)	(5)	(20)				
16	Europe		(5)	(45)	(77)	(127)				
17	Other US	(18)	(96)	(162)	(355)	(630)				
18	Suncal			(24)	(105)	(129)				
19	Grand Total	(18)	(111)	(235)	(543)	(906)				
20										
21										
22	Category1	(All)								
23										
24		Data								
25	GAAP Asset Class	Sum of Mark downs Q1 07	Sum of Mark downs Q2 07	Sum of Mark downs Q3 07	Sum of Mark Downs Q4 07	Sum of Mark Downs 2007				
26	RE Held for Sale	(9)	(45)	(79)	(143)	(276)				
27	Mortgages & Mortgage Backed	(9)	(66)	(155)	(399)	(630)				
28	Grand Total	(18)	(111)	(235)	(543)	(906)				

EY no
perfor

	K	L	M	N	O	P
1						
2						
3						
4						
5						
6						
7						
8						
9						
10						
11						
12						
13						
14	<p>Notes this page is for summary purposes only. EY did not perform procedures on this sheet.</p>					
15						
16						
17						
18						
19						
20						
21						
22						
23						
24						
25						
26						
27						
28						

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1															
2				Position Marks by Category		2007	Q1 2008	Q2 2008	1H 2008	Q3 2008					
3															
4				GAAP Asset Class											
5				Mortgage Inventory	Mortgages & Mortgage Backed	(630)	(576)	(338)	(913)	(607)					
6				RE Held for Sale	RE Held for Sale	(276)	(497)	(442)	(939)	(848)					
7				Corporate Debt	Corporate Debt	0	(54)	(27)	(81)	(30)					
8				Corporate Equity	Corporate Equity	0	0	(289)	(289)	(100)					
9				Total		(906)	(1,126)	(1,096)	(2,222)	(1,585)					
10															
11				Significant Exposure Bucket											
12				Archstone	Archstone	0	0	(289)	(289)	(110)					
13				Suncal	Suncal	(129)	(166)	(178)	(345)	(212)					
14				Other U.S.	Other US	(630)	(688)	(557)	(1,245)	(964)					
15				Europe	Europe	(127)	(267)	(78)	(345)	(238)					
16				Asia	Asia	(20)	(5)	7	2	(60)					
17						(906)	(1,126)	(1,096)	(2,222)	(1,585)					
18															
19				FAS157 Category											
20				Level 1		1	0	0	0						
21				Level 2		2	(321)	(504)	(225)	(730)	(379)				
22				Level 3		3	(309)	(125)	(428)	(554)	(357)				
23				Consolidated (Not Subj. to FAS157)	C		(276)	(497)	(442)	(939)	(848)				
24							(906)	(1,126)	(1,096)	(2,222)	(1,585)				

EY notes this page is for su
perform procedures on this

asset category

	P	Q	R	S		
1						
2						
3						
4						
5						
6						
7						
8						
9						
10						
11						
12						
13						
14						
15	Summary purposes only. EY did not					
16				sheet.		
17						
18						
19						
20						
21						
22						
23						
24						

asset category

	A	B	C	D	E	F	G	H	I	J
1	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08	Mar	Apr	May	Mark Downs 2nd Qtr 08
2	Other CA Land and Condos	Petrini Bakersfield					0			0
3	Troxler	LB Troxler Residential Ventures 19 (Variel Warner)					0			0
4										
5										
6										
7										
8										
9										
10										
11										
12										
13										
14										
15										
16										
17										
18										
19										
20										
21										

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	K	L	M	N	O	P	Q	R	S
1	JUNE	JUL	AUG	Mark Downs Expected 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category Q2	FAS157
2			-16	-16	-16 C		RE RE Held for Sale	RE Held for Sale	C
3	-1.4			-1.4	-1.4 Y		RE RE Held for Sale	RE Held for Sale	C
4									
5									
6									
7									
8									
9									
10									
11									
12									
13									
14									
15									
16									
17									
18									
19									
20									
21									

	T
1	Exposure Category
2	Other US
3	Other US
4	
5	
6	
7	
8	
9	
10	
11	
12	
13	
14	
15	
16	
17	
18	
19	
20	
21	

	A	B	C	D	E	F	G	H	I	J
1	Category 1	Deal Name								
2	Asia	Aoyama Cieux Bldg								
3	Europe	Harley								
4	Troxler	LB Troxler Res Ventures 34								
5	Troxler	LB Troxler Res Ventures 17 LLC								
6	Troxler	LB Troxler Residential Ventures 15 (Petrini Bakersfield)								
7	Europe	BB Radisson								
8	Europe	Investream								
9	Troxler	LB Troxler Residential Ventures 9 (Integral Otay Mesa)								
10	Troxler	LB Troxler Res Ventures 30								
11	Troxler	LB Troxler Res Ventures 36 (Schaffel Albers/McKinley IV)								
12	Troxler	North Peak (debt component of LB Troxler 37)								
13	Troxler	LB Troxler Res Ventures 22 (McKinley III, IV, Riverfront)								
14	Troxler	LB Troxler Res Ventures 34 (Valley Villas, Marina Lofts)								
15	Troxler	LB Troxler Res Ventures 23 (Harvard Casa Grande) - Az								
16	Troxler	LB Troxler Res Ventures 28 (McKinley V)								
17	Troxler	LB Troxler Residential Ventures 34 LLC								
18	Troxler	LB Troxler Residential Ventures 18 (Little Tokyo)								
19	Troxler	LB Troxler Residential Ventures 32 LLC								
20	Troxler	LB Troxler Residential Ventures 23 (Harvard Casa Grande)								
21	Troxler	LB Troxler Residential Ventures 29 (Hassayampa Ranch)								
22	Troxler	LB Troxler Residential Ventures 19 (Variel Warner)								
23	Troxler	LB Troxler Res Ventures 40 (Park Sorrento)								
24	Europe	Chancery gate								
25	Troxler	Spring Mtn Ranch (Calif Land Troxler)								
26	Troxler	LB Troxler Res Ventures 29 (Hassayampa Ranch) - Az								
27	Troxler	Mammoth Crossing								
28	Europe	Devonshire								
29	Europe	Octopus								
30	Europe	Edinburgh House								
31	SunCal	Suncal PTG LB Delta Master IV Member LLC								
32	SunCal	Suncal PTG LB Indio Land LLC								
33	Europe	Landmark								
34	Europe	Queens Bridge								
35	Europe	Billy Wilder								
36	Europe	Vintners								
37	Europe	WINDERMERE XII - bonds								
38	Europe	Coeur Defense								
39	US Bridge Equity	Rossllyn Bridge Equity								
40	SunCal	LB/L Duc III Master LLC								
41	SunCal	Suncal Pacific Point								
42	US Bridge Equity	Orlando Center LB Syndication								

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	K
1	
2	
3	
4	
5	
6	
7	
8	
9	
10	
11	
12	
13	not
14	
15	
16	
17	
18	
19	
20	
21	
22	
23	
24	
25	
26	
27	
28	
29	
30	
31	
32	
33	
34	
35	
36	
37	
38	
39	
40	
41	
42	

	A	B	C	D	E	F	G	H	I	J
43	SunCal	Suncal Ritter Ranch Revolver								
44	US Bridge Equity	200 Fifth Ave LB Syndication Partner LLC								
45	US Bridge Equity	LB Atlanta Area Portfolio								
46	US Bridge Equity	PLF LB Syndication Partner LLC								
47	Other CA Land and Condos	PCCP Mountain House								
48	US Bridge Equity	237 Park Ave								
49	Other CA Land and Condos	PCCP LB Mariposa Lakes LLC								
50	Other CA Land and Condos	PCCP LB Neuvo Lake LLC								
51	Other CA Land and Condos	PCCP LB Central Valley								
52	US Commercial Whole Loans and CMBS	Prologis								
53	US Commercial Whole Loans and CMBS	1150 18th Street								
54	Other CA Land and Condos	PCCP LB Colleague Park LLC								
55	US Commercial Whole Loans and CMBS	816 Congress (Mezz & SR)								
56	US Commercial Whole Loans and CMBS	Rosslyn B-Note								
57	Other CA Land and Condos	LB Hercules								
58	US Commercial Whole Loans and CMBS	Project Trois - One Sansome								
59	Other CA Land and Condos	PCCP LB San Clemente LLC								
60	Other CA Land and Condos	PCCP LB Central Valley Land								
61	US Commercial Whole Loans and CMBS	Toy Bldg								
62	US Commercial Whole Loans and CMBS	Project Trois - 100 Wall Mezz								
63	Other CA Land and Condos	Petrini Bakersfield								
64	US Commercial Whole Loans and CMBS	Project Trois - BAY Colony								
65	US Commercial Whole Loans and CMBS	Project Trois - Greenboro								
66	Other CA Land and Condos	LB Troxler Residential Ventures 16 (HTW Ventures)								
67	Other CA Land and Condos	LB Brentwood LLC								
68	Other CA Land and Condos	LB EL Cajon LLC								
69	US Commercial Whole Loans and CMBS	Project Trois Bridge Mezz								
70	Other CA Land and Condos	Otay Mesa								
71	Other CA Land and Condos	LB EI Dorado LLC								
72	Other CA Land and Condos	Ocean Ranch								
73	Other CA Land and Condos	LB Troxler Residential Ventures 38 (North Meadows)								
74	Other CA Land and Condos	Rocklin								
75	Other CA Land and Condos	LB Lancaster LLC								
76	Other CA Land and Condos	Palmdale II								
77	Other CA Land and Condos	Palmdale								
78	Other CA Land and Condos	VCC Hillcrest Senior								
79	Other CA Land and Condos	Palm Desert								
80	Other CA Land and Condos	VCC Vacaville Senior								
81	Other CA Land and Condos	10000 Santa Monica								
82	Other CA Land and Condos	LB La Paloma - CRV 24								
83	Other CA Land and Condos	LB Laborde Ranch LLC- CRV XV								
84	US Commercial Whole Loans and CMBS	Project Trois								

	K
43	
44	
45	
46	
47	
48	
49	
50	
51	
52	
53	
54	
55	
56	
57	
58	
59	
60	
61	
62	
63	
64	
65	
66	
67	
68	
69	
70	
71	
72	
73	
74	
75	
76	
77	
78	
79	
80	
81	
82	
83	
84	

	A	B	C	D	E	F	G	H	I	J
85	Other CA Land and Condos	The Mark - Park Lofts LLC								
86	Other CA Land and Condos	LB Norco Land LLC								
87	Other CA Land and Condos	LB Market LLC (Market and 13th)								
88	Other CA Land and Condos	LB Menifee Town Center LLC								
89	Other CA Land and Condos	LB Mission Valley LLC								
90	Other CA Land and Condos	VCC Hercules II								
91	Other CA Land and Condos	LB/L Pacer III College Park PA2 LLC								
92	US Other Principal Transactions	Kojaian Northville Tech Park								
93	US Other Principal Transactions	T-Rex Line of Credit								
94	Land and Condos (US excluding California)	Middle Mountain								
95	Land and Condos (US excluding California)	Swenson Land LLC (Vegas Grand)								
96	Land and Condos (US excluding California)	LB South Beach LLC								
97	Land and Condos (US excluding California)	Lakeland								
98	Land and Condos (US excluding California)	LB Las Vegas LLC								
99	Land and Condos (US excluding California)	LB/L Capital Partner II LLC (Edenbridge)								
100	Land and Condos (US excluding California)	Orlando Assets Acquisition								
101	Land and Condos (US excluding California)	Greenwich Portfolio								
102	Land and Condos (US excluding California)	LB Silverland LLC								
103	Land and Condos (US excluding California)	PCCP LB Asu Towers								
104	Land and Condos (US excluding California)	Scottsdale Technology Center								
105	Land and Condos (US excluding California)	LB CRV XL LLC (Lake Las Vegas Homes)								
106	Land and Condos (US excluding California)	LB CRV XXXIX LLC (Lake Las Vegas Lots)								
107	Land and Condos (US excluding California)	LB Paloma Bridge Loan								
108	Land and Condos (US excluding California)	Commons of McLean								
109	Land and Condos (US excluding California)	LB Elk Grove LLC								
110	Land and Condos (US excluding California)	LB Vacaville LLC								
111	Land and Condos (US excluding California)	LB Palm Desert LLC								
112	Land and Condos (US excluding California)	LB Hillcrest LLC								
113	Land and Condos (US excluding California)	PCCP LB Arrowhead Marsh								
114	Land and Condos (US excluding California)	LB Ridge Crossing LLC								
115	Land and Condos (US excluding California)	LB Palmdale II LLC								
116	Land and Condos (US excluding California)	LB Snoqualmie LLC								
117	Land and Condos (US excluding California)	LB 816 Congress LLC								
118	Land and Condos (US excluding California)	LB Milpitas LLC								
119	Land and Condos (US excluding California)	LB Palmdale Commerce Avenue LLC								
120	Land and Condos (US excluding California)	LB Eagle Ranch LLC								
121	Land and Condos (US excluding California)	La Posada Mezz								
122	Land and Condos (US excluding California)	LB Otay Mesa LLC								
123	Land and Condos (US excluding California)	La Posada Senior								
124	Land and Condos (US excluding California)	LB 3033 Wilshire LLC								
125	Land and Condos (US excluding California)	LB Rocklin LLC								
126	Land and Condos (US excluding California)	LB OR Hillsboro LLC								

	K
85	
86	
87	
88	
89	
90	
91	
92	
93	
94	
95	
96	
97	
98	
99	
100	
101	
102	
103	
104	
105	
106	
107	
108	
109	
110	
111	
112	
113	
114	
115	
116	
117	
118	
119	
120	
121	
122	
123	
124	
125	
126	

	A	B	C	D	E	F	G	H	I	J
127	Land and Condos (US excluding California)	LB Southwest Ranches LLC								
128	Land and Condos (US excluding California)	VCC Las Vegas								
129	Land and Condos (US excluding California)	LB Bell Road (Nashville) Portfolio LLC								
130	Land and Condos (US excluding California)	Snoqualmie								
131	Land and Condos (US excluding California)	Eagle Ranch								
132	Land and Condos (US excluding California)	Milpitas								
133	Land and Condos (US excluding California)	LB Ocean Ranch LLC								
134	Land and Condos (US excluding California)	LB Lakeland LP Investors LLC								
135	Land and Condos (US excluding California)	LB WA Mill Creek LLC								
136	Land and Condos (US excluding California)	LB Nev-Spanish Springs LLC								
137	Land and Condos (US excluding California)	LB Tacoma Elks LLC								
138	Land and Condos (US excluding California)	LB Fallingwater LLC								
139	Land and Condos (US excluding California)	Houston Apartments/Westbrae LLC								
140	Land and Condos (US excluding California)	PAMI Longleaf Apartments LLC								
141	Land and Condos (US excluding California)	PAMI Southlake Cove Apartments LLC								
142	Land and Condos (US excluding California)	PAMI Vineyard Apartments LLC								
143	Land and Condos (US excluding California)	VCC Hillsboro								
144	Land and Condos (US excluding California)	LB West Bay Development LLC								
145	Land and Condos (US excluding California)	Monument Realty Line								
146	Land and Condos (US excluding California)	LB Sanctuary Bay Hill Acquisition LLC								
147	Land and Condos (US excluding California)	LB Colorado Springs Managing LLC								
148	Land and Condos (US excluding California)	Swenson Construction LLC								
149	Land and Condos (US excluding California)	River Sound Development LLC (The Preserves)								
150	Land and Condos (US excluding California)	LB 1200 Main Partner LLC								
151	Land and Condos (US excluding California)	LB Watergate LLC								
152	Land and Condos (US excluding California)	LB Whiteface Lodge LLC								
153	Land and Condos (US excluding California)	LB NWP LLC								
154	Land and Condos (US excluding California)	LB Thunder Springs Inc & Direct								

	K
127	
128	
129	
130	
131	
132	
133	
134	
135	
136	
137	
138	
139	
140	
141	
142	
143	
144	
145	
146	
147	
148	
149	
150	
151	
152	
153	
154	

	A	B	C	D	E	F	G	H	I	J	K	L
1	Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08	Mar	Apr	May	Mark Downs 2nd Qtr 08	JUNE	JUL
2	Asia	DA office				0				0	3.7	
3	Europe	Gagfah				0				0		
4	Europe	Fortezza				0				0	3.7	
5	US Commercial Whole Loans and CMBS	Related Companies				0		-2.28		-2.28		-0.75
6	US Commercial Whole Loans and CMBS	Interstate Term Loan				0		-0.261		-0.261		-0.776
7	US Commercial Whole Loans and CMBS	Interstate Revolver				0		-0.198		-0.198		-0.395
8	US Commercial Whole Loans and CMBS	Tuxedo Term Loan				0		-1.44		-1.44		-0.5
9	US Commercial Whole Loans and CMBS	Tuxedo Revolver				0		-0.75		-0.75		-0.3
10	US Commercial Whole Loans and CMBS	Storagemart Partners Term Loan			-1.069	-1.069		-4.301		-4.301		-0.717
11	US Commercial Whole Loans and CMBS	Maguire Properties Revolver				0		-0.113		-0.113		
12	US Commercial Whole Loans and CMBS	Intrawest Term Loan				0		-0.261		-0.261		-0.559
13	US Commercial Whole Loans and CMBS	Glimcher				0		-0.198		-0.198		-0.75
14	US Commercial Whole Loans and CMBS	Intrawest Revolver				0		-0.198		-0.198		-0.225
15	US Commercial Whole Loans and CMBS	Wintergames Intrawest Revolver				0		-1.8		-1.8		
16	US Commercial Whole Loans and CMBS	Wintergames Intrawest Term Loan			-1.336	-1.336		-5.399		-5.399		
17	US Commercial Whole Loans and CMBS	Brookdale Revolver			-1.75	-1.75		-2.1		-2.1		
18	US Commercial Whole Loans and CMBS	Aimco Properties L.P., Revolver				0		-0.3		-0.3		
19	US Commercial Whole Loans and CMBS	Crescent Hotels-Ventana Mezz				0				0		
20	US Commercial Whole Loans and CMBS	Project Murphy (Hilton) Mezz		-11	-38.6	-49.6	-7.383			-7.383		
21												
22												
23												
24												
25												
26												
27												
28												
29												
30												
31												
32												

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	M	N	O	P	Q	R	S	T
1	AUG	Mark Downs Expected 3RD Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category Q2	FAS157	Exposure Category
2		3.7	3.7	N	Corporate Debt	Corporate Debt	2	Asia
3		0	0	N	Corporate Debt	Corporate Debt	2	Europe
4		3.7	3.7	N	Corporate Debt	Corporate Debt	2	Europe
5		-0.75	-3.03	N	Corporate Debt	Corporate Debt	2	Other US
6		-0.776	-1.037	N	Corporate Debt	Corporate Debt	2	Other US
7		-0.395	-0.593	N	Corporate Debt	Corporate Debt	2	Other US
8		-0.5	-1.94	N	Corporate Debt	Corporate Debt	2	Other US
9		-0.3	-1.05	N	Corporate Debt	Corporate Debt	2	Other US
10		-0.717	-6.087	N	Corporate Debt	Corporate Debt	2	Other US
11		0	-0.113	N	Corporate Debt	Corporate Debt	2	Other US
12		-0.559	-0.82	N	Corporate Debt	Corporate Debt	2	Other US
13		-0.75	-0.948	N	Corporate Debt	Corporate Debt	2	Other US
14		-0.225	-0.423	N	Corporate Debt	Corporate Debt	2	Other US
15		0	-1.8	N	Corporate Debt	Corporate Debt	2	Other US
16		0	-6.735	N	Corporate Debt	Corporate Debt	2	Other US
17		0	-3.85	N	Corporate Debt	Corporate Debt	2	Other US
18		0	-0.3	N	Corporate Debt	Corporate Debt	2	Other US
19	25.623	25.623	25.623	2	Corporate Debt	Corporate Debt	2	Other US
20	-26	-26	-82.983	N	Corporate Debt	Corporate Debt	2	Other US
21								
22								
23								
24								
25								
26								
27								
28								
29								
30								
31								
32								

	A	B	C	D	E	F	G	H
1	Category 1	Deal Name	JUNE	JUL	AUG	Mark Downs Expected 3RD Qtr 08	Mark Downs 2008	Consolidated
2	US Bridge Equity	Archstone LB Syndication			-110	-110	-399	N
3	Land and Condos (US excluding California)	JFK Equity			10	10	10	3
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								
21								

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	I	J	K	L
1	GAAP Asset Category Q1	GAAP Asset Category Q2	FAS157	Exposure Category
2	Corporate Equity	Corporate Equity	3	Archstone
3	Corporate Equity	Corporate Equity	3	Other US
4				
5				
6				
7				
8				
9				
10				
11				
12				
13				
14				
15				
16				
17				
18				
19				
20				
21				

	A	B	C	D	E	F	G	H	I
1									
2	Category 1	(All)							
3	Exposure Category	(All)							
4									
5		Data							
6	FAS157	Sum of Dec	Sum of Jan	Sum of Feb	Sum of Mark Downs 1st Qtr 08	Sum of Mar	Sum of Apr	Sum of May	Sum of Mark Downs 2nd Qtr 08
7	2		(310)	(194)	(504)	(53)	(34)	(138)	(225)
8	3	(5)	(65)	(55)	(125)	(200)	(17)	(211)	(428)
9	C		(362)	(135)	(497)	(15)	(15)	(413)	(442)
10	Grand Total	(5)	(737)	(384)	(1,126)	(268)	(66)	(762)	(1,096)
11									
12									
13									
14									
15	Category 1	(All)							
16	FAS157	(All)							
17									
18		Data							
19	Exposure Category	Sum of Dec	Sum of Jan	Sum of Feb	Sum of Mark Downs 1st Qtr 08	Sum of Mar	Sum of Apr	Sum of May	Sum of Mark Downs 2nd Qtr 08
20	Asia			(5)	(5)	(6)	10	3	7
21	Other US	(5)	(419)	(263)	(688)	(33)	(43)	(482)	(557)
22	Suncal		(158)	(9)	(166)		(15)	(163)	(178)
23	Archstone		-		-	(200)		(89)	(289)
24	Europe		(160)	(107)	(267)	(29)	(18)	(31)	(78)
25	Grand Total	(5)	(737)	(384)	(1,126)	(268)	(66)	(762)	(1,096)
26									
27									
28									
29									
30	Exposure Category	(All)							
31	Category 1	(All)							
32									
33		Data							
34	GAAP Asset Category Q2	Sum of Dec	Sum of Jan	Sum of Feb	Sum of Mark Downs 1st Qtr 08	Sum of Mar	Sum of Apr	Sum of May	Sum of Mark Downs 2nd Qtr 08
35	Corporate Debt		(11)	(43)	(54)	(7)	(20)		(27)
36	Corporate Equity		-		-	(200)		(89)	(289)
37	Mortgages & Mortgage Backed	(5)	(364)	(207)	(576)	(46)	(31)	(260)	(338)
38	RE Held for Sale		(362)	(135)	(497)	(15)	(15)	(413)	(442)
39	(blank)	(5)	(977)	(499)	(1,481)	(270)	(91)	(1,067)	(1,428)

	J	K	L	M	N	O	P	Q	R	S	T	U
1												
2												
3												
4												
5												
6	Sum of JUNE	Sum of JUL	Sum of AUG	Sum of Mark Downs 3RD Qtr 08								
7	(15)	(144)	(221)	(379)								
8	8	(70)	(295)	(357)								
9	(16)	(204)	(629)	(848)								
10	(22)	(418)	(1,145)	(1,585)								
11												
12												
13												
14												
15												
16												
17												
18												
19	Sum of JUNE	Sum of JUL	Sum of AUG	Sum of Mark Downs 3RD Qtr 08								
20	(5)	(25)	(30)	(60)								
21	(4)	(310)	(650)	(964)								
22		(12)	(200)	(212)								
23			(110)	(110)								
24	(13)	(70)	(155)	(238)								
25	(22)	(418)	(1,145)	(1,585)								
26												
27												
28												
29												
30												
31												
32												
33												
34	Sum of JUNE	Sum of JUL	Sum of AUG	Sum of Mark Downs 3RD Qtr 08								
35	7	(5)	(32)	(30)								
36			(100)	(100)								
37	(14)	(209)	(384)	(607)								
38	(16)	(204)	(629)	(848)								
39	(19)	(427)	(1,444)	(1,890)								

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	A	B	C	D	E	F	G	H	I
40	Grand Total	(10)	(1,714)	(884)	(2,608)	(538)	(156)	(1,829)	(2,524)
41									
42									
43									
44	Exposure Category	(All)							
45	Category 1	(All)							
46									
47		Data							
48	GAAP Asset Category Q2	Sum of Dec	Sum of Jan	Sum of Feb	Sum of Mark Downs 1st Qtr 08	Sum of Mar	Sum of Apr	Sum of May	Sum of Mark Downs 2nd Qtr 08
49	Corporate Debt		(11)	(43)	(54)	(7)	(20)		(27)
50	Corporate Equity		-		-	(200)		(89)	(289)
51	Mortgages & Mortgage Backed	(5)	(364)	(207)	(576)	(46)	(31)	(260)	(338)
52	RE Held for Sale		(362)	(135)	(497)	(15)	(15)	(413)	(442)
53	Grand Total	(5)	(737)	(384)	(1,126)	(268)	(66)	(762)	(1,096)
54									
55									
56									
57									
58									
59									
60									
61									
62									
63	Exposure Category	(All)							
64	Category 1	(All)							
65									
66		Data							
67	GAAP Asset Category Q2	Lien (DIS)	Sum of JUNE	Sum of JUL	Sum of AUG	Sum of Mark Downs 3RD Qtr 08			
68	Corporate Debt	Other Corp Debt	4	(3)	(26)	(25)			
69		Revolver		(2)		(2)			
70		Senior	4		(6)	(3)			
71	Corporate Debt Total		7	(5)	(32)	(30)			
72	Corporate Equity	Equity			(100)	(100)			
73	Corporate Equity Total				(100)	(100)			
74	Mortgages & Mortgage Backed	Equity		(47)	(73)	(120)			
75		Financing Trade		(2)		(2)			
76		Mezzanine	7	(12)	(153)	(159)			
77		NPL			3	3			
78		Other Corp Debt				-			
79		Securities		(8)	(43)	(50)			

	J	K	L	M	N	O	P	Q	R	S	T	U
40	(41)	(845)	(2,589)	(3,475)								
41												
42												
43												
44												
45												
46												
47												
48	Sum of JUNE	Sum of JUL	Sum of AUG	Sum of Mark Downs 3RD Qtr 08								
49	7	(5)	(32)	(30)								
50			(100)	(100)								
51	(14)	(209)	(384)	(607)								
52	(16)	(204)	(629)	(848)								
53	(22)	(418)	(1,145)	(1,585)								
54												
55												
56												
57												
58												
59												
60												
61												
62												
63												
64												
65												
66												
67												
68												
69												
70												
71												
72												
73												
74												
75												
76												
77												
78												
79												

	A	B	C	D	E	F	G	H	I
80	Mortgages & Mortgage Backed	Senior	(21)	(140)	(118)	(280)			
81	Mortgages & Mortgage Backed Total		(14)	(209)	(384)	(607)			
82	RE Held for Sale	Equity	(14)	(65)	(364)	(443)			
83		Financing Trade			(1)	(1)			
84		First				-			
85		Mezzanine	(2)	(96)	(71)	(168)			
86		REO				-			
87		Securities				-			
88		Senior		(43)	(193)	(236)			
89	RE Held for Sale Total		(16)	(204)	(629)	(848)			
90	(blank)	(blank)	(19)	(427)	(1,444)	(1,890)			
91	(blank) Total		(19)	(427)	(1,444)	(1,890)			
92	Grand Total		(41)	(845)	(2,589)	(3,475)			

	J	K	L	M	N	O	P	Q	R	S	T	U
80												
81												
82												
83												
84												
85												
86												
87												
88												
89												
90												
91												
92												

	A	B	C	D	E
1					
2		Global Real Estate			
3		2008 Mark Downs			
4			1	2	3
5	Category 1	Deal Name	Dec	Jan	Feb
6	Troxler	LB Troxler Res Ventures 34		(4.0)	
7	Troxler	LB Troxler Res Ventures 17 LLC		(4.0)	
8	Troxler	LB Troxler Residential Ventures 15 (Petrini Bakersfield)			
9	Troxler	LB Troxler Res Ventures 20		(3.4)	
10	Troxler	LB Troxler Res Ventures 35		(3.0)	(9.6)
11	Troxler	LB Troxler Residential Ventures 9 (Integral Otay Mesa)			
12	Troxler	LB Troxler Res Ventures 30		(2.7)	
13	Troxler	LB Troxler Res Ventures 36 (Schaffel Albers/McKinley IV)			(8.2)
14	Troxler	North Peak (debt component of LB Troxler 37)			(8.0)
15	Troxler	LB Troxler Res Ventures 22 (McKinley III, IV, Riverfront)			(7.6)
16	Troxler	LB Troxler Res Ventures 34 (Valley Villas, Marina Lofts)			(7.0)
17	Troxler	LB Troxler Res Ventures 23 (Harvard Casa Grande) - Az			(5.0)
18	Troxler	LB Troxler Res Ventures 28 (McKinley V)			(3.0)
19	Troxler	LB Troxler Residential Ventures 34 LLC			
20	Troxler	LB Troxler Residential Ventures 18 (Little Tokyo)			
21	Troxler	LB Troxler Residential Ventures 32 LLC			
22	Troxler	LB Troxler Residential Ventures 23 (Harvard Casa Grande)			
23	Troxler	LB Troxler Residential Ventures 29 (Hassayampa Ranch)			
24	Troxler	LB Troxler Res Ventures 40 (Park Sorrento)			(3.0)
25	Troxler	Boulder Springs Mezzanine			
26	Troxler	Spring Mtn Ranch (Calif Land Troxler)			
27	Troxler	LB Troxler Res Ventures 29 (Hassayampa Ranch) - Az			(2.0)
28	Troxler	Mammoth Crossing			
29	SunCal	SunCal PTG Delta Shores		(33.5)	
30	SunCal	Suncal PTG LB Delta Master IV Member LLC		(7.4)	
31	SunCal	Suncal PTG LB Indio Land LLC		(0.3)	
32	SunCal	Suncal Marblehead/Heartland		(10.5)	
33	SunCal	Suncal Revolver			
34	SunCal	SCC Communities I			
35	SunCal	Suncal LBREP		(45.0)	(8.8)

	F	G	H	I	J	K	L
1							
2							
3							
4	5	6	7	8	9	10	11
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
6	(4.0)				0.0	(4.0)	Y
7	(4.0)				0.0	(4.0)	Y
8	0.0			(20.9)	(20.9)	(20.9)	Y
9	(3.4)				0.0	(3.4)	N
10	(12.6)			(0.4)	(0.4)	(13.0)	N
11	0.0			2.6	2.6	2.6	Y
12	(2.7)				0.0	(2.7)	Y
13	(8.2)				0.0	(8.2)	Y
14	(8.0)				0.0	(8.0)	Y
15	(7.6)				0.0	(7.6)	Y
16	(7.0)				0.0	(7.0)	Y
17	(5.0)				0.0	(5.0)	Y
18	(3.0)				0.0	(3.0)	Y
19	0.0			(6.0)	(6.0)	(6.0)	Y
20	0.0			(3.0)	(3.0)	(3.0)	Y
21	0.0			(2.5)	(2.5)	(2.5)	Y
22	0.0			(3.0)	(3.0)	(3.0)	Y
23	0.0			(2.0)	(2.0)	(2.0)	Y
24	(3.0)				0.0	(3.0)	Y
25	0.0			(28.6)	(28.6)	(28.6)	N
26	0.0			(57.0)	(57.0)	(57.0)	Y
27	(2.0)				0.0	(2.0)	Y
28	0.0	(8.8)			(8.8)	(8.8)	Y
29	(33.5)				0.0	(33.5)	N
30	(7.4)		(7.2)		(7.2)	(14.6)	Y
31	(0.3)		(3.9)	(1.0)	(4.9)	(5.2)	Y
32	(10.5)			(1.5)	(1.5)	(12.0)	N
33	0.0		(3.7)	(13.4)	(17.1)	(17.1)	N
34	0.0			(25.4)	(25.4)	(25.4)	N
35	(53.8)				0.0	(53.8)	N

	M	N	O	P	Q	R	S	T
1								
2								
3								
4	12	13	14					
5	GAAP Asset Category	FAS157	Exposure Category					
6	RE Held for Sale	C	Other US					
7	RE Held for Sale	C	Other US					
8	RE Held for Sale	C	Other US					
9	Mortgages & Mortgage Backed	3	Other US					
10	Mortgages & Mortgage Backed	3	Other US					
11	RE Held for Sale	C	Other US					
12	RE Held for Sale	C	Other US					
13	RE Held for Sale	C	Other US					
14	RE Held for Sale	C	Other US					
15	RE Held for Sale	C	Other US					
16	RE Held for Sale	C	Other US					
17	RE Held for Sale	C	Other US					
18	RE Held for Sale	C	Other US					
19	RE Held for Sale	C	Other US					
20	RE Held for Sale	C	Other US					
21	RE Held for Sale	C	Other US					
22	RE Held for Sale	C	Other US					
23	RE Held for Sale	C	Other US					
24	RE Held for Sale	C	Other US					
25	Mortgages & Mortgage Backed	3	Other US					
26	RE Held for Sale	C	Other US					
27	RE Held for Sale	C	Other US					
28	RE Held for Sale	C	Other US					
29	Mortgages & Mortgage Backed	3	Suncal					
30	RE Held for Sale	C	Suncal					
31	RE Held for Sale	C	Suncal					
32	Mortgages & Mortgage Backed	3	Suncal					
33	Mortgages & Mortgage Backed	3	Suncal					
34	Mortgages & Mortgage Backed	3	Suncal					
35	Mortgages & Mortgage Backed	3	Suncal					

EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.

	A	B	C	D	E
5	Category 1	Deal Name	Dec	Jan	Feb
36	SunCal	Suncal Pacific Point 2004 Mezz			
37	SunCal	Suncal Oak Valley		(21.8)	
38	SunCal	Delta Cove Senior			
39	SunCal	LB/L Duc III Master LLC			
40	SunCal	Suncal Ritter Ranch		(39.0)	
41	Other CA Land and Condos	PCCP Mountain House		(15.0)	
42	Other CA Land and Condos	Skyline at Macarthur		(14.0)	
43	Other CA Land and Condos	PCCP LB Mariposa Lakes LLC		(10.0)	
44	Other CA Land and Condos	PCCP LB Neuvo Lake LLC		(5.1)	
45	Other CA Land and Condos	PCCP LB Central Valley		(5.0)	
46	Other CA Land and Condos	LB Monte Sereno LLC		(4.0)	
47	Other CA Land and Condos	LB Montecito LLC		(3.4)	
48	Other CA Land and Condos	PCCP LB Colleague Park LLC		(3.0)	
49	Other CA Land and Condos	LB Palm Springs LP		(2.9)	
50	Other CA Land and Condos	LB Valle Di Oro		(1.7)	
51	Other CA Land and Condos	LB Hercules		(1.3)	
52	Other CA Land and Condos	Heritage Fields			(15.0)
53	Other CA Land and Condos	PCCP LB San Clemente LLC			(8.0)
54	Other CA Land and Condos	PCCP LB Central Valley Land			(5.0)
55	Other CA Land and Condos	LB La Paloma - CRV 24			(5.0)
56	Other CA Land and Condos	LB Laborde Ranch LLC- CRV XV			(5.0)
57	Other CA Land and Condos	LB/L Pacer College Park PA2 LLC			(4.8)
58	Other CA Land and Condos	LB Norco Land LLC			(4.0)
59	Other CA Land and Condos	LB Market LLC (Market and 13th)			(3.1)
60	Other CA Land and Condos	LB Menifee Town Center LLC			(3.0)
61	Other CA Land and Condos	LB Mission Valley LLC			(3.0)
62	Other CA Land and Condos	VCC Hercules II			(2.0)
63	Other CA Land and Condos	LB/L Pacer III College Park PA2 LLC			(0.2)
64	Land and Condos (US excluding California)	LB Key Marco LLC		(1.3)	
65	Land and Condos (US excluding California)	PCCP LB Sand Creek and Saddlebrook LLC		(4.0)	
66	Land and Condos (US excluding California)	Colonial Grand at Bayshore		(12.0)	
67	Land and Condos (US excluding California)	Orlando Assets Acquisition		(14.0)	
68	Land and Condos (US excluding California)	Greenwich Portfolio		(6.7)	
69	Land and Condos (US excluding California)	LB Silverland LLC		(2.1)	

	F	G	H	I	J	K	L
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
36	0.0			(2.0)	(2.0)	(2.0)	N
37	(21.8)			(14.4)	(14.4)	(36.2)	N
38	0.0			(67.5)	(67.5)	(67.5)	N
39	0.0			(16.6)	(16.6)	(16.6)	Y
40	(39.0)			(21.7)	(21.7)	(60.7)	N
41	(15.0)				0.0	(15.0)	Y
42	(14.0)			(9.1)	(9.1)	(23.1)	N
43	(10.0)				0.0	(10.0)	Y
44	(5.1)				0.0	(5.1)	Y
45	(5.0)				0.0	(5.0)	Y
46	(4.0)				0.0	(4.0)	N
47	(3.4)				0.0	(3.4)	N
48	(3.0)				0.0	(3.0)	Y
49	(2.9)				0.0	(2.9)	N
50	(1.7)				0.0	(1.7)	N
51	(1.3)				0.0	(1.3)	Y
52	(15.0)				0.0	(15.0)	N
53	(8.0)			(8.2)	(8.2)	(16.2)	Y
54	(5.0)				0.0	(5.0)	Y
55	(5.0)				0.0	(5.0)	Y
56	(5.0)				0.0	(5.0)	Y
57	(4.8)				0.0	(4.8)	N
58	(4.0)				0.0	(4.0)	Y
59	(3.1)				0.0	(3.1)	Y
60	(3.0)				0.0	(3.0)	Y
61	(3.0)				0.0	(3.0)	Y
62	(2.0)				0.0	(2.0)	Y
63	(0.2)				0.0	(0.2)	Y
64	(1.3)				0.0	(1.3)	N
65	(4.0)				0.0	(4.0)	N
66	(12.0)				0.0	(12.0)	N
67	(14.0)				0.0	(14.0)	Y
68	(6.7)				0.0	(6.7)	Y
69	(2.1)				0.0	(2.1)	Y

	M	N	O	P	Q	R	S	T
5	GAAP Asset Category	FAS157	Exposure Category					
36	Mortgages & Mortgage Backed	3	Suncal					
37	Mortgages & Mortgage Backed	3	Suncal					
38	Mortgages & Mortgage Backed	3	Suncal					
39	RE Held for Sale	C	Suncal					
40	Mortgages & Mortgage Backed	3	Suncal					
41	RE Held for Sale	C	Other US					
42	Mortgages & Mortgage Backed	3	Other US					
43	RE Held for Sale	C	Other US					
44	RE Held for Sale	C	Other US					
45	RE Held for Sale	C	Other US					
46	Mortgages & Mortgage Backed	3	Other US					
47	Mortgages & Mortgage Backed	3	Other US					
48	RE Held for Sale	C	Other US					
49	Mortgages & Mortgage Backed	3	Other US					
50	Mortgages & Mortgage Backed	3	Other US					
51	RE Held for Sale	C	Other US					
52	Mortgages & Mortgage Backed	3	Other US					
53	RE Held for Sale	C	Other US					
54	RE Held for Sale	C	Other US					
55	RE Held for Sale	C	Other US					
56	RE Held for Sale	C	Other US					
57	Mortgages & Mortgage Backed	3	Other US					
58	RE Held for Sale	C	Other US					
59	RE Held for Sale	C	Other US					
60	RE Held for Sale	C	Other US					
61	RE Held for Sale	C	Other US					
62	RE Held for Sale	C	Other US					
63	RE Held for Sale	C	Other US					
64	Mortgages & Mortgage Backed	3	Other US					
65	Mortgages & Mortgage Backed	3	Other US					
66	Mortgages & Mortgage Backed	3	Other US					
67	RE Held for Sale	C	Other US					
68	RE Held for Sale	C	Other US					
69	RE Held for Sale	C	Other US					

	A	B	C	D	E
5	Category 1	Deal Name	Dec	Jan	Feb
70	Land and Condos (US excluding California)	PCCP LB Asu Towers		(7.6)	
71	Land and Condos (US excluding California)	LB Block 38 LLC		(3.0)	(4.5)
72	Land and Condos (US excluding California)	LB CRV XL LLC (Lake Las Vegas Homes)			(3.0)
73	Land and Condos (US excluding California)	LB CRV XXXIX LLC (Lake Las Vegas Lots)			(6.0)
74	Land and Condos (US excluding California)	LB Block 34 LLC			(8.0)
75	Land and Condos (US excluding California)	Commons of McLean			(20.0)
76	Land and Condos (US excluding California)	LB Haverhill LLC		(3.4)	
77	Land and Condos (US excluding California)	LB Maple Stephenson LLC			
78	Land and Condos (US excluding California)	PAMI Alpha Drive			
79	Land and Condos (US excluding California)	LB South Park IV LLC			
80	Land and Condos (US excluding California)	PCCP LB Arrowhead Marsh			
81	Land and Condos (US excluding California)	PCCP LB Beckman Ranch LLC			
82	Land and Condos (US excluding California)	PCCP LB Desert Apartments LLC			
83	Land and Condos (US excluding California)	Crossings at Otay Ranch			
84	Land and Condos (US excluding California)	LB 816 Congress LLC			
85	Land and Condos (US excluding California)	EB Loan			
86	Land and Condos (US excluding California)	LB Spring Creek Investors LLC			
87	Land and Condos (US excluding California)	LB Lecraw Portfolio LLC			
88	Land and Condos (US excluding California)	LB Otay Mesa LLC			
89	Land and Condos (US excluding California)	LB Imperial Worthington - CRV			
90	Land and Condos (US excluding California)	LB 3033 Wilshire LLC			
91	Land and Condos (US excluding California)	LB Rocklin LLC			
92	Land and Condos (US excluding California)	LB OR Hillsboro LLC			
93	Land and Condos (US excluding California)	LB Southwest Ranches LLC			
94	Land and Condos (US excluding California)	Houston Apartments			
95	Land and Condos (US excluding California)	LB Bell Road (Nashville) Portfolio LLC			
96	Land and Condos (US excluding California)	LB Villa Venetia LLC			
97	Land and Condos (US excluding California)	Milpitas			
98	Land and Condos (US excluding California)	LB Ocean Ranch LLC			
99	Land and Condos (US excluding California)	LB Eagle Ranch LLC			
100	Land and Condos (US excluding California)	LB Palmdale Commerce Avenue LLC			
101	Land and Condos (US excluding California)	LB Milpitas LLC			
102	Land and Condos (US excluding California)	LB Arbors at Winters Chapel LLC			
103	Land and Condos (US excluding California)	LB Snoqualmie LLC			

	F	G	H	I	J	K	L
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
70	(7.6)				0.0	(7.6)	Y
71	(7.5)				0.0	(7.5)	N
72	(3.0)				0.0	(3.0)	Y
73	(6.0)				0.0	(6.0)	Y
74	(8.0)				0.0	(8.0)	N
75	(20.0)				0.0	(20.0)	Y
76	(3.4)				0.0	(3.4)	N
77	0.0			(15.0)	(15.0)	(15.0)	N
78	0.0			(4.0)	(4.0)	(4.0)	N
79	0.0			(1.5)	(1.5)	(1.5)	N
80	0.0			1.0	1.0	1.0	Y
81	0.0			(1.2)	(1.2)	(1.2)	N
82	0.0			(1.3)	(1.3)	(1.3)	N
83	0.0			(11.3)	(11.3)	(11.3)	N
84	0.0			(10.0)	(10.0)	(10.0)	Y
85	0.0			(9.1)	(9.1)	(9.1)	N
86	0.0			(4.0)	(4.0)	(4.0)	N
87	0.0			(4.0)	(4.0)	(4.0)	N
88	0.0			(3.5)	(3.5)	(3.5)	Y
89	0.0			(3.2)	(3.2)	(3.2)	N
90	0.0			(3.0)	(3.0)	(3.0)	Y
91	0.0			(2.8)	(2.8)	(2.8)	Y
92	0.0			(2.3)	(2.3)	(2.3)	Y
93	0.0			(2.2)	(2.2)	(2.2)	Y
94	0.0			(2.0)	(2.0)	(2.0)	N
95	0.0			(2.0)	(2.0)	(2.0)	Y
96	0.0			(2.0)	(2.0)	(2.0)	N
97	0.0			(2.0)	(2.0)	(2.0)	Y
98	0.0			(2.0)	(2.0)	(2.0)	Y
99	0.0			(1.9)	(1.9)	(1.9)	Y
100	0.0			(1.8)	(1.8)	(1.8)	Y
101	0.0			(1.6)	(1.6)	(1.6)	Y
102	0.0			(1.5)	(1.5)	(1.5)	N
103	0.0			(1.5)	(1.5)	(1.5)	Y

	M	N	O	P	Q	R	S	T
5	GAAP Asset Category	FAS157	Exposure Category					
70	RE Held for Sale	C	Other US					
71	Mortgages & Mortgage Backed	3	Other US					
72	RE Held for Sale	C	Other US					
73	RE Held for Sale	C	Other US					
74	Mortgages & Mortgage Backed	3	Other US					
75	RE Held for Sale	C	Other US					
76	Mortgages & Mortgage Backed	3	Other US					
77	Mortgages & Mortgage Backed	3	Other US					
78	Mortgages & Mortgage Backed	3	Other US					
79	Mortgages & Mortgage Backed	3	Other US					
80	RE Held for Sale	C	Other US					
81	Mortgages & Mortgage Backed	3	Other US					
82	Mortgages & Mortgage Backed	3	Other US					
83	Mortgages & Mortgage Backed	3	Other US					
84	RE Held for Sale	C	Other US					
85	Mortgages & Mortgage Backed	3	Other US					
86	Mortgages & Mortgage Backed	3	Other US					
87	Mortgages & Mortgage Backed	3	Other US					
88	RE Held for Sale	C	Other US					
89	Mortgages & Mortgage Backed	3	Other US					
90	RE Held for Sale	C	Other US					
91	RE Held for Sale	C	Other US					
92	RE Held for Sale	C	Other US					
93	RE Held for Sale	C	Other US					
94	Mortgages & Mortgage Backed	3	Other US					
95	RE Held for Sale	C	Other US					
96	Mortgages & Mortgage Backed	3	Other US					
97	RE Held for Sale	C	Other US					
98	RE Held for Sale	C	Other US					
99	RE Held for Sale	C	Other US					
100	RE Held for Sale	C	Other US					
101	RE Held for Sale	C	Other US					
102	Mortgages & Mortgage Backed	3	Other US					
103	RE Held for Sale	C	Other US					

	A	B	C	D	E
5	Category 1	Deal Name	Dec	Jan	Feb
104	Land and Condos (US excluding California)	LB Palmdale II LLC			
105	Land and Condos (US excluding California)	LB Vista LLC			
106	Land and Condos (US excluding California)	LB Ridge Crossing LLC			
107	Land and Condos (US excluding California)	LB Archstone Woodlands LLC			
108	Land and Condos (US excluding California)	LB Hillcrest LLC			
109	Land and Condos (US excluding California)	LB Palm Desert LLC			
110	Land and Condos (US excluding California)	LB Vacaville LLC			
111	Land and Condos (US excluding California)	LB Elk Grove LLC			
112	Land and Condos (US excluding California)	LB Paloma Bridge Loan			
113	Land and Condos (US excluding California)	Scottsdale Technology Center			
114	Land and Condos (US excluding California)	LB/L Capital Partner II LLC (Edenbridge)			
115	Land and Condos (US excluding California)	LB Las Vegas LLC			
116	Land and Condos (US excluding California)	Whitworth Estates			
117	Land and Condos (US excluding California)	Indiatown Whole Loan			
118	Land and Condos (US excluding California)	240 Park Ave South Senior Mezz			
119	Land and Condos (US excluding California)	PCCP LB Fort Worth LLC			
120	Land and Condos (US excluding California)	421 E. 13th Street			
121	Land and Condos (US excluding California)	LB South Beach LLC		(8.3)	
122	Land and Condos (US excluding California)	Village Oaks B note	(5.1)		
123	Land and Condos (US excluding California)	Whiteface Lodge		(6.0)	
124	Land and Condos (US excluding California)	Middle Mountain		(5.0)	
125	US Other Principal Transactions	T-Rex Line of Credit			(3.0)
126	US Other Principal Transactions	NCV apartments			0.0
127	US Other Principal Transactions	Kojaian Northville Tech Park		(1.0)	
128	US Commercial Whole Loans and CMBS	CMBS Securities (net)		(115.2)	(35.1)
129	US Commercial Whole Loans and CMBS	Flt Rate Mezz & B-notes (other)		(15.1)	
130	US Commercial Whole Loans and CMBS	Fixed Rate Mezz & B-notes - GM Bldg		(12.0)	
131	US Commercial Whole Loans and CMBS	Project Murphy (Hilton) Mezz		(11.0)	(38.6)
132	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Calwest Portfolio		(8.0)	
133	US Commercial Whole Loans and CMBS	Flt Rate Sr Loans		(7.0)	
134	US Commercial Whole Loans and CMBS	Flt Rate Mezz - John Hancock Center		(6.0)	
135	US Commercial Whole Loans and CMBS	Flt Rate Mezz - San Fran Office Portfolio (Elevation)		(6.0)	
136	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Gator			
137	US Commercial Whole Loans and CMBS	Flt Rate Mezz - WYNDHAM			

	F	G	H	I	J	K	L
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
104	0.0			(1.1)	(1.1)	(1.1)	Y
105	0.0			(1.1)	(1.1)	(1.1)	N
106	0.0			(1.0)	(1.0)	(1.0)	Y
107	0.0			(1.0)	(1.0)	(1.0)	N
108	0.0			(1.0)	(1.0)	(1.0)	Y
109	0.0			(1.0)	(1.0)	(1.0)	Y
110	0.0			(1.0)	(1.0)	(1.0)	Y
111	0.0			(1.0)	(1.0)	(1.0)	Y
112	0.0			(1.0)	(1.0)	(1.0)	Y
113	0.0			(1.0)	(1.0)	(1.0)	Y
114	0.0			(1.0)	(1.0)	(1.0)	Y
115	0.0			(0.5)	(0.5)	(0.5)	Y
116	0.0			(20.0)	(20.0)	(20.0)	N
117				(30.0)	(30.0)	(30.0)	N
118	0.0			7.7	7.7	7.7	N
119	0.0			(0.5)	(0.5)	(0.5)	N
120	0.0			2.0	2.0	2.0	N
121	(8.3)				0.0	(8.3)	Y
122	(5.1)				0.0	(5.1)	N
123	(6.0)				0.0	(6.0)	N
124	(5.0)				0.0	(5.0)	Y
125	(3.0)				0.0	(3.0)	Y
126	0.0		(7.2)		(7.2)	(7.2)	N
127	(1.0)				0.0	(1.0)	Y
128	(150.3)	0.0			0.0	(150.3)	N
129	(15.1)				0.0	(15.1)	N
130	(12.0)				0.0	(12.0)	N
131	(49.6)	(7.4)			(7.4)	(57.0)	N
132	(8.0)				0.0	(8.0)	N
133	(7.0)				0.0	(7.0)	N
134	(6.0)				0.0	(6.0)	N
135	(6.0)			(3.6)	(3.6)	(9.6)	N
136	0.0			(3.2)	(3.2)	(3.2)	N
137	0.0			(13.8)	(13.8)	(13.8)	N

	M	N	O	P	Q	R	S	T
5	GAAP Asset Category	FAS157	Exposure Category					
104	RE Held for Sale	C	Other US					
105	Mortgages & Mortgage Backed	3	Other US					
106	RE Held for Sale	C	Other US					
107	Mortgages & Mortgage Backed	3	Other US					
108	RE Held for Sale	C	Other US					
109	RE Held for Sale	C	Other US					
110	RE Held for Sale	C	Other US					
111	RE Held for Sale	C	Other US					
112	RE Held for Sale	C	Other US					
113	RE Held for Sale	C	Other US					
114	RE Held for Sale	C	Other US					
115	RE Held for Sale	C	Other US					
116	Mortgages & Mortgage Backed	3	Other US					
117	Mortgages & Mortgage Backed	3	Other US	XXX				
118	Mortgages & Mortgage Backed	3	Other US					
119	Mortgages & Mortgage Backed	3	Other US					
120	Mortgages & Mortgage Backed	3	Other US					
121	RE Held for Sale	C	Other US					
122	Mortgages & Mortgage Backed	3	Other US					
123	Mortgages & Mortgage Backed	3	Other US					
124	RE Held for Sale	C	Other US					
125	RE Held for Sale	C	Other US					
126	Mortgages & Mortgage Backed	3	Other US					
127	RE Held for Sale	C	Other US					
128	Mortgages & Mortgage Backed	2	Other US					
129	Mortgages & Mortgage Backed	2	Other US					
130	Mortgages & Mortgage Backed	2	Other US					
131	Corporate Debt	2	Other US					
132	Mortgages & Mortgage Backed	2	Other US					
133	Mortgages & Mortgage Backed	2	Other US					
134	Mortgages & Mortgage Backed	2	Other US					
135	Mortgages & Mortgage Backed	2	Other US					
136	Mortgages & Mortgage Backed	2	Other US					
137	Mortgages & Mortgage Backed	2	Other US					

	A	B	C	D	E
5	Category 1	Deal Name	Dec	Jan	Feb
138	US Commercial Whole Loans and CMBS	Flt Rate Mezz - MONTAUK YACHT CLUB			
139	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Almaden			
140	US Commercial Whole Loans and CMBS	Kellog Building			
141	US Commercial Whole Loans and CMBS	Stanford Place			
142	US Commercial Whole Loans and CMBS	Fixed Rate Mezz & B-notes (other)		(5.6)	
143	US Commercial Whole Loans and CMBS	Flt Rate Mezz - Project Deuce (Beacon II)		(5.0)	
144	US Commercial Whole Loans and CMBS	Fixed Rate Mezz - Bethany Phoenix 1 Jr. Mezz			(10.0)
145	US Commercial Whole Loans and CMBS	Project Trois			
146	US Commercial Whole Loans and CMBS	Project Trois - Greenboro			
147	US Commercial Whole Loans and CMBS	Project Trois - 100 Wall Mezz			
148	US Commercial Whole Loans and CMBS	Project Trois - One Sansome			
149	US Commercial Whole Loans and CMBS	LBRFC 07-LLFA A2			
150	US Commercial Whole Loans and CMBS	Austin EOP - Thomas Properties			
151	US Commercial Whole Loans and CMBS	Pineapple Grove B Note			
152	US Commercial Whole Loans and CMBS	Lincoln Pointe			(18.0)
153	US Commercial Whole Loans and CMBS	Aimco Properties L.P., Revolver			
154	US Commercial Whole Loans and CMBS	Brookdale Revolver			(1.8)
155	US Commercial Whole Loans and CMBS	Wintergames Intrawest Term Loan			(1.3)
156	US Commercial Whole Loans and CMBS	Wintergames Intrawest Revolver			
157	US Commercial Whole Loans and CMBS	Intrawest Revolver			
158	US Commercial Whole Loans and CMBS	Intrawest Term Loan			
159	US Commercial Whole Loans and CMBS	Maguire Properties Revolver			
160	US Commercial Whole Loans and CMBS	Storagemart Partners Term Loan			(1.1)
161	US Commercial Whole Loans and CMBS	Tuxedo Reserve Building Project Loan			(0.3)
162	US Commercial Whole Loans and CMBS	Tuxedo Reserve Senior Loan			(0.2)
163	US Commercial Whole Loans and CMBS	Tuxedo Revolver			
164	US Commercial Whole Loans and CMBS	Tuxedo Term Loan			
165	US Commercial Whole Loans and CMBS	Storage Deluxe Positions			(1.0)
166	US Commercial Whole Loans and CMBS	Motorcycle Mezz			
167	US Commercial Whole Loans and CMBS	301 HOWARD JR MEZZ			
168	US Commercial Whole Loans and CMBS	Interstate Revolver			
169	US Commercial Whole Loans and CMBS	237 Park Ave B-Note			
170	US Commercial Whole Loans and CMBS	McCandless Towers Mezz			
171	US Commercial Whole Loans and CMBS	One Fed Mezz			

	F	G	H	I	J	K	L
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
138	0.0			(1.7)	(1.7)	(1.7)	N
139	0.0			(5.7)	(5.7)	(5.7)	N
140	0.0			(1.0)	(1.0)	(1.0)	N
141	0.0			(0.5)	(0.5)	(0.5)	N
142	(5.6)				0.0	(5.6)	N
143	(5.0)				0.0	(5.0)	N
144	(10.0)				0.0	(10.0)	N
145	0.0			(6.6)	(6.6)	(6.6)	Y
146	0.0			(0.2)	(0.2)	(0.2)	Y
147	0.0			(0.5)	(0.5)	(0.5)	Y
148	0.0			(0.9)	(0.9)	(0.9)	Y
149	0.0			(3.5)	(3.5)	(3.5)	N
150	0.0			(4.9)	(4.9)	(4.9)	N
151	0.0			(3.4)	(3.4)	(3.4)	N
152	(18.0)				0.0	(18.0)	N
153			(0.3)		(0.3)	(0.3)	N
154	(1.8)		(2.1)		(2.1)	(3.9)	N
155	(1.3)		(5.4)		(5.4)	(6.7)	N
156	0.0		(1.8)		(1.8)	(1.8)	N
157	0.0		(0.2)		(0.2)	(0.2)	N
158	0.0		(0.3)		(0.3)	(0.3)	N
159			(0.1)		(0.1)	(0.1)	N
160	(1.1)		(4.3)		(4.3)	(5.4)	N
161	(0.3)				0.0	(0.3)	N
162	(0.2)				0.0	(0.2)	N
163	0.0		(0.8)		(0.8)	(0.8)	N
164	0.0		(1.4)		(1.4)	(1.4)	N
165	(1.0)		(2.5)		(2.5)	(3.5)	N
166	0.0				0.0	0.0	N
167	0.0	(2.3)		(2.4)	(4.6)	(4.6)	N
168	0.0		(0.2)		(0.2)	(0.2)	N
169	0.0			(3.1)	(3.1)	(3.1)	N
170				(6.4)	(6.4)	(6.4)	N
171				(1.3)	(1.3)	(1.3)	N

	M	N	O	P	Q	R	S	T
5	GAAP Asset Category	FAS157	Exposure Category					
138	Mortgages & Mortgage Backed	2	Other US					
139	Mortgages & Mortgage Backed	2	Other US					
140	Mortgages & Mortgage Backed	2	Other US					
141	Mortgages & Mortgage Backed	2	Other US					
142	Mortgages & Mortgage Backed	2	Other US					
143	Mortgages & Mortgage Backed	2	Other US					
144	Mortgages & Mortgage Backed	2	Other US					
145	RE Held for Sale	C	Other US					
146	RE Held for Sale	C	Other US					
147	RE Held for Sale	C	Other US					
148	RE Held for Sale	C	Other US					
149	Mortgages & Mortgage Backed	2	Other US					
150	Mortgages & Mortgage Backed	2	Other US					
151	Mortgages & Mortgage Backed	2	Other US					
152	Mortgages & Mortgage Backed	2	Other US					
153	Corporate Debt	2	Other US					
154	Corporate Debt	2	Other US					
155	Corporate Debt	2	Other US					
156	Corporate Debt	2	Other US					
157	Corporate Debt	2	Other US					
158	Corporate Debt	2	Other US					
159	Corporate Debt	2	Other US					
160	Corporate Debt	2	Other US					
161	Mortgages & Mortgage Backed	2	Other US					
162	Mortgages & Mortgage Backed	2	Other US					
163	Corporate Debt	2	Other US					
164	Corporate Debt	2	Other US					
165	Mortgages & Mortgage Backed	2	Other US					
166	Mortgages & Mortgage Backed	2	Other US					
167	Mortgages & Mortgage Backed	2	Other US					
168	Corporate Debt	2	Other US					
169	Mortgages & Mortgage Backed	2	Other US					
170	Mortgages & Mortgage Backed	2	Other US					
171	Mortgages & Mortgage Backed	2	Other US					

	A	B	C	D	E
5	Category 1	Deal Name	Dec	Jan	Feb
172	US Commercial Whole Loans and CMBS	Courvoisier Mezz			
173	US Commercial Whole Loans and CMBS	125 High Mezz			
174	US Commercial Whole Loans and CMBS	Rosslyn B-Note			
175	US Commercial Whole Loans and CMBS	Interstate Term Loan			
176	US Commercial Whole Loans and CMBS	Moonlight Basin Term Loan			
177	US Commercial Whole Loans and CMBS	Related Companies			
178	US Commercial Whole Loans and CMBS	Garrison Square Senior			
179	US Commercial Whole Loans and CMBS	Garrison Square Mezz A			
180	US Commercial Whole Loans and CMBS	Garrison Square Mezz B			
181	US Commercial Whole Loans and CMBS	Glendale City Senior			
182	US Commercial Whole Loans and CMBS	Glendale City Mezz			
183	US Commercial Whole Loans and CMBS	HYATT HOUSTON MEZZ			
184	US Commercial Whole Loans and CMBS	BOND BUILDING A1 NOTE			
185	US Commercial Whole Loans and CMBS	IFF Building (all)			
186	US Commercial Whole Loans and CMBS	CONTINENTAL GRAND PLAZA II			
187	US Commercial Whole Loans and CMBS	CRESCENT HOTELS - VENTANA MEZZ 2			
188	US Commercial Whole Loans and CMBS	CRESCENT HOTELS - BEAVER CREEK 1			
189	US Commercial Whole Loans and CMBS	CRESCENT HOTELS - BEAVER CREEK 2			
190	US Commercial Whole Loans and CMBS	CH - RENAISSANCE MEZZ 1			
191	US Commercial Whole Loans and CMBS	CH - RENAISSANCE MEZZ 2			
192	US Commercial Whole Loans and CMBS	JOHN HANCOCK CENTER MEZZ B			
193	US Commercial Whole Loans and CMBS	JOHN HANCOCK CENTER MEZZ C			
194	US Commercial Whole Loans and CMBS	LIBERTY SQUARE MEZZ			
195	US Commercial Whole Loans and CMBS	PROJECT DEUCE CROSSED MEZZ A			
196	US Commercial Whole Loans and CMBS	300 SOUTH WACKER MEZZ			
197	US Commercial Whole Loans and CMBS	Dolphin Bay Apartments			
198	US Commercial Whole Loans and CMBS	Eastside Village Center			
199	US Commercial Whole Loans and CMBS	Stone Ridge			
200	US Commercial Whole Loans and CMBS	The Hub Apts			
201	US Commercial Whole Loans and CMBS	LBUBS C1 - 08			
202	US Commercial Whole Loans and CMBS	Wakarusa Crossroads			
203	US Commercial Whole Loans and CMBS	Avalon @ 7 Hills B Note			
204	US Commercial Whole Loans and CMBS	Otay Ranch B Note			
205	US Commercial Whole Loans and CMBS	816 Congress (Mezz & SR)			

	F	G	H	I	J	K	L
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
172				(3.2)	(3.2)	(3.2)	N
173				(4.8)	(4.8)	(4.8)	N
174	0.0			(20.0)	(20.0)	(20.0)	Y
175	0.0		(0.3)		(0.3)	(0.3)	N
176	0.0		(3.3)		(3.3)	(3.3)	N
177	0.0		(2.3)		(2.3)	(2.3)	N
178	0.0			2.7	2.7	2.7	N
179	0.0			(2.2)	(2.2)	(2.2)	N
180	0.0			(0.5)	(0.5)	(0.5)	N
181	0.0			(5.4)	(5.4)	(5.4)	N
182	0.0			(0.7)	(0.7)	(0.7)	N
183	0.0			(2.3)	(2.3)	(2.3)	N
184	0.0			(2.1)	(2.1)	(2.1)	N
185	0.0			(0.5)	(0.5)	(0.5)	N
186	0.0	(1.9)		(1.8)	(3.7)	(3.7)	N
187	0.0	(0.4)			(0.4)	(0.4)	N
188	0.0			(1.2)	(1.2)	(1.2)	N
189	0.0	(1.0)		0.4	(0.6)	(0.6)	N
190	0.0			(1.4)	(1.4)	(1.4)	N
191	0.0			(0.7)	(0.7)	(0.7)	N
192	0.0	(3.1)		(8.3)	(11.4)	(11.4)	N
193	0.0	(2.6)		1.2	(1.4)	(1.4)	N
194	0.0	(0.8)			(0.8)	(0.8)	N
195	0.0	(1.4)		(6.6)	(8.0)	(8.0)	N
196	0.0	(0.3)			(0.3)	(0.3)	N
197	0.0			(1.9)	(1.9)	(1.9)	N
198	0.0			(0.9)	(0.9)	(0.9)	N
199	0.0			(0.9)	(0.9)	(0.9)	N
200	0.0			(0.4)	(0.4)	(0.4)	N
201	0.0		(10.0)		(10.0)	(10.0)	N
202	0.0			(1.2)	(1.2)	(1.2)	N
203	0.0			(2.1)	(2.1)	(2.1)	N
204	0.0			(4.8)	(4.8)	(4.8)	N
205	0.0			(6.6)	(6.6)	(6.6)	Y

	M	N	O	P	Q	R	S	T
5	GAAP Asset Category	FAS157	Exposure Category					
172	Mortgages & Mortgage Backed	2	Other US					
173	Mortgages & Mortgage Backed	2	Other US					
174	RE held for Sale	C	Other US					
175	Corporate Debt	2	Other US					
176	Mortgages & Mortgage Backed	2	Other US					
177	Corporate Debt	2	Other US					
178	Mortgages & Mortgage Backed	2	Other US					
179	Mortgages & Mortgage Backed	2	Other US					
180	Mortgages & Mortgage Backed	2	Other US					
181	Mortgages & Mortgage Backed	2	Other US					
182	Mortgages & Mortgage Backed	2	Other US					
183	Mortgages & Mortgage Backed	2	Other US					
184	Mortgages & Mortgage Backed	2	Other US					
185	Mortgages & Mortgage Backed	2	Other US					
186	Mortgages & Mortgage Backed	2	Other US					
187	Mortgages & Mortgage Backed	2	Other US					
188	Mortgages & Mortgage Backed	2	Other US					
189	Mortgages & Mortgage Backed	2	Other US					
190	Mortgages & Mortgage Backed	2	Other US					
191	Mortgages & Mortgage Backed	2	Other US					
192	Mortgages & Mortgage Backed	2	Other US					
193	Mortgages & Mortgage Backed	2	Other US					
194	Mortgages & Mortgage Backed	2	Other US					
195	Mortgages & Mortgage Backed	2	Other US					
196	Mortgages & Mortgage Backed	2	Other US					
197	Mortgages & Mortgage Backed	2	Other US					
198	Mortgages & Mortgage Backed	2	Other US					
199	Mortgages & Mortgage Backed	2	Other US					
200	Mortgages & Mortgage Backed	2	Other US					
201	Mortgages & Mortgage Backed	3	Other US					
202	Mortgages & Mortgage Backed	2	Other US					
203	Mortgages & Mortgage Backed	2	Other US					
204	Mortgages & Mortgage Backed	2	Other US					
205	RE held for Sale	C	Other US					

	A	B	C	D	E
5	Category 1	Deal Name	Dec	Jan	Feb
206	US Commercial Whole Loans and CMBS	1150 18th Street			
207	US Commercial Whole Loans and CMBS	Fairmont Turnberry - Soffer			
208	US Commercial Whole Loans and CMBS	Prologis			
209	US Commercial Whole Loans and CMBS	Crow Portfolio (all pieces)			
210	US Bridge Equity	237 Park Ave		(50.0)	
211	US Bridge Equity	PLF LB Syndication Partner LLC		(5.0)	
212	US Bridge Equity	LB Atlanta Area Portfolio		(3.0)	
213	US Bridge Equity	EOP Austin Bridge Equity		(7.0)	
214	US Bridge Equity	Orlando Center LB Syndication		(1.5)	
215	US Bridge Equity	Rosslyn Bridge Equity		(5.0)	
216	US Bridge Equity	Archstone LB Syndication		0.0	
217	Europe	Coeur Defense		(35.0)	
218	Europe	WINDERMERE XII - bonds		(13.0)	(6.0)
219	Europe	WINDERMERE XII - bonds -- POST ACCOUNTING ADJUSTMENT		0.0	0.0
220	Europe	WINDERMERE XIV - bonds		(32.0)	(12.0)
221	Europe	WINDERMERE XV - bonds		(15.0)	(2.0)
222	Europe	Tiger			(2.0)
223	Europe	City Lofts			(5.0)
224	Europe	Vintners			(1.0)
225	Europe	Teodora			(5.0)
226	Europe	B-Notes			(21.0)
227	Europe	Calvino		(10.0)	(16.0)
228	Europe	Gospel		(43.1)	(27.0)
229	Europe	Green		(12.0)	(10.0)
230	Europe	Mission Capital			
231	Europe	Billy Wilder			
232	Europe	Queens Bridge			
233	Europe	AMG B5			
234	Europe	I3 Note			
235	Europe	Landmark			
236	Europe	Mitco			
237	Europe	Mitco 3 Senior			
238	Europe	Hugo			
239	Europe	Green - Reversal			

	F	G	H	I	J	K	L
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
206	0.0			(2.6)	(2.6)	(2.6)	Y
207	0.0			1.8	1.8	1.8	N
208	0.0			4.1	4.1	4.1	Y
209	0.0	(2.6)			(2.6)	(2.6)	N
210	(50.0)				0.0	(50.0)	Y
211	(5.0)			(40.0)	(40.0)	(45.0)	Y
212	(3.0)				0.0	(3.0)	Y
213	(7.0)			(10.0)	(10.0)	(17.0)	N
214	(1.5)				0.0	(1.5)	Y
215	(5.0)			(10.0)	(10.0)	(15.0)	Y
216	0.0	(200.0)		(89.0)	(289.0)	(289.0)	N
217	(35.0)				0.0	(35.0)	Y
218	(19.0)				0.0	(19.0)	Y
219	0.0		(7.3)		(7.3)	(7.3)	Y
220	(44.0)			(13.5)	(13.5)	(57.5)	N
221	(17.0)				0.0	(17.0)	N
222	(2.0)				0.0	(2.0)	N
223	(5.0)	(3.0)	(11.1)	(20.0)	(34.1)	(39.1)	N
224	(1.0)			(10.0)	(10.0)	(11.0)	Y
225	(5.0)				0.0	(5.0)	N
226	(21.0)			(13.0)	(13.0)	(34.0)	N
227	(26.0)				0.0	(26.0)	N
228	(70.1)			5.4	5.4	(64.7)	N
229	(22.0)			19.3	19.3	(2.7)	N
230		(3.0)		(4.0)	(7.0)	(7.0)	N
231		(1.0)			(1.0)	(1.0)	Y
232		(2.8)			(2.8)	(2.8)	Y
233		(0.2)			(0.2)	(0.2)	N
234		(1.0)			(1.0)	(1.0)	N
235		(1.9)			(1.9)	(1.9)	Y
236		(0.6)			(0.6)	(0.6)	N
237		(0.5)			(0.5)	(0.5)	N
238		(0.2)			(0.2)	(0.2)	N
239				5.0	5.0	5.0	N

	M	N	O	P	Q	R	S	T
5	GAAP Asset Category	FAS157	Exposure Category					
206	RE held for Sale	C	Other US					
207	Mortgages & Mortgage Backed	2	Other US					
208	RE held for Sale	C	Other US					
209	Mortgages & Mortgage Backed	2	Other US					
210	RE Held for Sale	C	Other US					
211	RE Held for Sale	C	Other US					
212	RE Held for Sale	C	Other US					
213	Mortgages & Mortgage Backed	2	Other US					
214	RE Held for Sale	C	Other US					
215	RE Held for Sale	C	Other US					
216	Corporate Equity	2	Archstone					
217	RE Held for Sale	C	Europe					
218	RE Held for Sale	C	Europe					
219	Mortgages & Mortgage Backed	C	Europe					
220	Mortgages & Mortgage Backed	2	Europe					
221	Mortgages & Mortgage Backed	2	Europe					
222	Mortgages & Mortgage Backed	2	Europe					
223	Mortgages & Mortgage Backed	2	Europe					
224	RE Held for Sale	C	Europe					
225	Mortgages & Mortgage Backed	2	Europe					
226	Mortgages & Mortgage Backed	2	Europe					
227	Mortgages & Mortgage Backed	2	Europe					
228	Mortgages & Mortgage Backed	2	Europe					
229	Mortgages & Mortgage Backed	2	Europe					
230	Mortgages & Mortgage Backed	2	Europe					
231	RE Held for Sale	C	Europe					
232	RE Held for Sale	C	Europe					
233	Mortgages & Mortgage Backed	2	Europe					
234	Mortgages & Mortgage Backed	2	Europe					
235	RE Held for Sale	C	Europe					
236	Mortgages & Mortgage Backed	2	Europe					
237	Mortgages & Mortgage Backed	2	Europe					
238	Mortgages & Mortgage Backed	2	Europe					
239	Mortgages & Mortgage Backed	2	Europe					

	A	B	C	D	E
5	Category 1	Deal Name	Dec	Jan	Feb
240	Europe	Centrum Komaniyet			
241	Asia	NCC Hitachi NPL			(5.0)
242	Asia	HKU HRPI (mark-up)			
243	Asia	WOTCA (Australia Position)			
244	Asia	Nihon Parking			
245	Asia	Vietnam Equity			
246	Asia	CSI			
247	Asia	Japan PL- Kyoto Karasuma markdown			
248	Asia	Japan PL- Project Cowboy markdown			
249	Asia	Korea PL - Tower Hotel PL			
250	Asia	DTC9 MTM			
251	Asia	Mark up of Kajima			
252	Asia	Small NRC MTM			
253	Asia	DA REIT			
254	Asia	LJAC 7&8			
255	Troxler	Spring Mtn Ranch (Calif Land Troxler)		47.0	
256	US Commercial Whole Loans and CMBS	Toy Bldg flr rate sr loan (Commercial loan)		5.0	
257	Suncal	Pacific Point (SunCal) sr loan - Gilhool		8.0	
258	Suncal	SunCal Master JV with pvt eq		2.0	
259					
260					
261					
262					
263					
264					
265					
266					
267					
268					
269					
270					
271					
272					

	F	G	H	I	J	K	L
5	1Q08 Markdowns	Mar	Apr	May	Q208 Markdowns	Mark Downs 2008	Consolidated
240		(14.7)			(14.7)	(14.7)	N
241	(5.0)				0.0	(5.0)	N
242	0.0	2.3			2.3	2.3	N
243	0.0	(0.4)			(0.4)	(0.4)	N
244	0.0	(0.5)			(0.5)	(0.5)	N
245	0.0	(0.7)			(0.7)	(0.7)	N
246	0.0	(1.3)			(1.3)	(1.3)	N
247	0.0		(6.0)		(6.0)	(6.0)	N
248	0.0		(5.0)	(8.7)	(13.7)	(13.7)	N
249				3.7	3.7	3.7	N
250				(2.9)	(2.9)	(2.9)	N
251	0.0		21.0		21.0	21.0	N
252				(7.4)	(7.4)	(7.4)	N
253				8.5	8.5	8.5	N
254	0.0	(5.5)		1.5	(4.0)	(4.0)	N
255	47.0				0.0	47.0	Y
256	5.0				0.0	5.0	Y
257	8.0				0.0	8.0	N
258	2.0				0	2.0	Y
259							
260							
261							
262							
263							
264							
265							
266							
267							
268							
269							
270							
271							
272							

	M	N	O	P	Q	R	S	T
5	GAAP Asset Category	FAS157	Exposure Category					
240	Mortgages & Mortgage Backed	2	Europe					
241	Mortgages & Mortgage Backed	2	Asia					
242	Mortgages & Mortgage Backed	2	Asia					
243	Mortgages & Mortgage Backed	2	Asia					
244	Mortgages & Mortgage Backed	2	Asia					
245	Mortgages & Mortgage Backed	2	Asia					
246	Mortgages & Mortgage Backed	2	Asia					
247	Mortgages & Mortgage Backed	2	Asia					
248	Mortgages & Mortgage Backed	2	Asia					
249	Mortgages & Mortgage Backed	2	Asia	30-May				
250	Mortgages & Mortgage Backed	2	Asia					
251	Mortgages & Mortgage Backed	2	Asia					
252	Mortgages & Mortgage Backed	2	Asia					
253	Mortgages & Mortgage Backed	2	Asia					
254	Mortgages & Mortgage Backed	2	Asia					
255	RE Held for Sale	C	Other US					
256	RE Held for Sale	C	Other US					
257	Mortgages & Mortgage Backed	2	Suncal					
258	RE Held for Sale	C	Suncal					
259								
260								
261								
262								
263								
264								
265								
266								
267								
268								
269								
270								
271								
272								

Cell: I33

Comment: Author:
reserve release on 5/30

Cell: D128

Comment: Author:
Flt rate \$54mm; Fx rate \$20mm; IO's \$41mm

Cell: G216

Comment: Author:
add'l 50 taken in private equity

	A	B	C	D	E
1	Global Real Estate				
2	2007 Mark Downs by Quarter (mm's)				
3					
4	Category1	Deal Name	Mark downs Q1 07	Mark downs Q2 07	Mark downs Q3 07
5	California Land and Condos	LB Troxler Residential Ventures 35	(5)	(23)	
6	California Land and Condos	Troxler Spring Mountain Ranch Mezzanine			(9)
7	California Land and Condos	LB Troxler 17			(5)
8	California Land and Condos	LB Troxler 39/Mammoth Crossing			(9)
9	California Land and Condos	LB Troxler Residential Ventures 10		(6)	
10	California Land and Condos	LB Troxler Residential Ventures 37 LLC		(4)	
11	California Land and Condos	LB Troxler Residential Ventures 33			
12	California Land and Condos	Troxler 34			
13	California Land and Condos	LB Troxler 12 (Spring Mt Ranch)			(3)
14	California Land and Condos	Boulder Springs Mezzanine			(3)
15	California Land and Condos	LB Troxler 20			
16	California Land and Condos	LB Troxler 36			(1)
17	Suncal	SunCal PTG Delta Shores			
18	Suncal	SunCal PTG Bickford Ranch			
19	Suncal	SunCal PTG Pacific Point Mezz			(6)
20	Suncal	Suncal Gilhool Palm Springs			(2)
21	Suncal	Suncal Gilhool Pacific Point			(2)
22	Suncal	SunCal Gilhool Oak Valley			(3)
23	Suncal	SunCal Gilhool Ritter Ranch			(10)
24	Suncal	SunCal Master JV with Priv Eq			
25	Suncal	SunCal Gilhool Suncal 2rd lien			
26	Suncal	SunCal Gilhool Suncal 3rd lien			
27	Suncal	SunCal Gilhool SCC1			(1)
28	Other CA Land and Condos	PCCP Mountain House			(5)
29	Other CA Land and Condos	PCCP LB Rollingwood LLC		(4)	(2)
30	Other CA Land and Condos	LB/L III Barrington LLC			(6)
31	Other CA Land and Condos	Skyline at Macarthur			
32	Other CA Land and Condos	Market and 13th			
33	Other CA Land and Condos	South Park IV			
34	Other CA Land and Condos	LB Rilington Coachella 232 LLC		(0)	(3)
35	Other CA Land and Condos	LB/L - EPAC Master LLC	(4)		

	F	G	H	I	J	K	L
1							
2							
3							
4	Mark Downs Q4 07	Mark Downs 2007	Consol (Y/N)	GAAP Asset Class	FAS157 Category	Exposure Category	
5	(5)	(33)	N	Mortgages & Mortgage Backed		3 Other US	
6	(37)	(46)	Y	RE Held for Sale	C	Other US	
7	(9)	(14)	Y	RE Held for Sale	C	Other US	
8	(7)	(15)	Y	RE Held for Sale	C	Other US	
9	0	(6)	Y	RE Held for Sale	C	Other US	
10	0	(4)	Y	RE Held for Sale	C	Other US	
11	(6)	(6)	Y	RE Held for Sale	C	Other US	
12	(4)	(4)	Y	RE Held for Sale	C	Other US	
13	0	(3)	Y	RE Held for Sale	C	Other US	
14	0	(3)	N	Mortgages & Mortgage Backed		3 Other US	
15	(1)	(1)	N	Mortgages & Mortgage Backed		3 Other US	
16	0	(1)	Y	RE Held for Sale	C	Other US	
17	(2)	(2)	Y	RE Held for Sale	C	Suncal	
18	(8)	(8)	N	Mortgages & Mortgage Backed		3 Suncal	
19	(15)	(21)	N	Mortgages & Mortgage Backed		3 Suncal	
20	0	(2)	N	Mortgages & Mortgage Backed		3 Suncal	
21	0	(2)	N	Mortgages & Mortgage Backed		3 Suncal	
22	(5)	(8)	N	Mortgages & Mortgage Backed		3 Suncal	
23	(35)	(45)	N	Mortgages & Mortgage Backed		3 Suncal	
24	(13)	(13)	N	Mortgages & Mortgage Backed		3 Suncal	
25	(1)	(1)	N	Mortgages & Mortgage Backed		3 Suncal	
26	(14)	(14)	N	Mortgages & Mortgage Backed		3 Suncal	
27	(14)	(15)	N	Mortgages & Mortgage Backed		3 Suncal	
28	(10)	(15)	Y	RE Held for Sale	C	Other US	
29	(2)	(8)	N	Mortgages & Mortgage Backed		3 Other US	
30	0	(6)	N	Mortgages & Mortgage Backed		3 Other US	
31	(5)	(5)	N	Mortgages & Mortgage Backed		3 Other US	
32	(4)	(4)	Y	RE Held for Sale	C	Other US	
33	(4)	(4)	N	Mortgages & Mortgage Backed		3 Other US	
34	0	(4)	N	Mortgages & Mortgage Backed		3 Other US	
35	0	(4)	Y	RE Held for Sale	C	Other US	

	M	N	O	P	Q	R
1						
2						
3						
4						
5						
6						
7						
8						
9						
10						
11						
12						
13						
14						
15						
16						
17						
18						
19						
20						
21						
22						
23						
24						
25						
26						
27						
28						
29						
30						
31						
32						
33						
34						
35						

	A	B	C	D	E
4	Category1	Deal Name	Mark downs Q1 07	Mark downs Q2 07	Mark downs Q3 07
36	Other CA Land and Condos	LB CRV XLI LLC (Prairie House)			(3)
37	Other CA Land and Condos	North Peak			
38	Other CA Land and Condos	3033 Wilshire Blvd			
39	Other CA Land and Condos	LB Vista Del Monte (CRV XXXVI)		(2)	
40	Other CA Land and Condos	LB Montecito			(2)
41	Other CA Land and Condos	LB Milpitas LLC			(2)
42	Other CA Land and Condos	LB Valle Di Oro (CRV XXXIV)			(1)
43	Other CA Land and Condos	LB Rocklin LLC		(1)	
44	Other CA Land and Condos	LB Monterey Park LLC- CRV XVIII			(1)
45	Other CA Land and Condos	LB Capstone Residential Ventures			(1)
46	Other CA Land and Condos	LB Monte Sereno LLC (CRV XXXI)		(0)	
47	Other CA Land and Condos	LB Palm Springs LP CRV 28		(0)	
48	Land and Condos (US excluding California)	LB Chase LLC		(7)	(11)
49	Land and Condos (US excluding California)	LB Freeport LLC/Bahamia Resort Casino		(8)	
50	Land and Condos (US excluding California)	LB Troxler Residential Ventures 29 LLC			(7)
51	Land and Condos (US excluding California)	LB Aqua Vista LLC		(3)	(3)
52	Land and Condos (US excluding California)	Coral Reef II		(3)	
53	Land and Condos (US excluding California)	Greenwich Apts Mezz			(5)
54	Land and Condos (US excluding California)	LB Pearson Square LLC		(4)	
55	Land and Condos (US excluding California)	LB Silverland LLC		(1)	(3)
56	Land and Condos (US excluding California)	LB Regatta Bay LLC	(4)		
57	Land and Condos (US excluding California)	Breakers @ Edgewater		(3)	
58	Land and Condos (US excluding California)	Kojaian - Bloomfield Hunt Club			(3)
59	Land and Condos (US excluding California)	Old Salem Mezz		(2)	
60	Land and Condos (US excluding California)	LB Block 38			
61	Land and Condos (US excluding California)	LB Prairie House LLC			(1)
62	Land and Condos (US excluding California)	Village Oaks Junior Mezz			(1)
63	Land and Condos (US excluding California)	LB/L - Los Santeros Master LLC	(1)		
64	Land and Condos (US excluding California)	Lakeside - Los Santeros	(1)		
65	Land and Condos (US excluding California)	22 Mercer	(1)		
66	US Other Principal Transactions	NCV Apartment Portfolio			(15)
67	US Other Principal Transactions	New West Michigan II Industrail LLC			(10)
68	US Other Principal Transactions	Teachers Junior Loan		(8)	
69	US Other Principal Transactions	Teachers Senior Loan		(6)	

	F	G	H	I	J	K	L
4	Mark Downs Q4 07	Mark Downs 2007	Consol (Y/N)	GAAP Asset Class	FAS157 Category	Exposure Category	
36	0	(3)	Y	RE Held for Sale	C	Other US	
37	(3)	(3)	Y	RE Held for Sale	C	Other US	
38	(3)	(3)	Y	RE Held for Sale	C	Other US	
39	0	(2)	N	Mortgages & Mortgage Backed		3 Other US	
40	0	(2)	N	Mortgages & Mortgage Backed		3 Other US	
41	0	(2)	Y	RE Held for Sale	C	Other US	
42	0	(1)	N	Mortgages & Mortgage Backed		3 Other US	
43	0	(1)	Y	RE Held for Sale	C	Other US	
44	0	(1)	N	Mortgages & Mortgage Backed		3 Other US	
45	0	(1)	Y	RE Held for Sale	C	Other US	
46	0	(0)	N	Mortgages & Mortgage Backed		3 Other US	
47	0	(0)	N	Mortgages & Mortgage Backed		3 Other US	
48	(5)	(23)	Y	RE Held for Sale	C	Other US	
49	0	(8)	N	Mortgages & Mortgage Backed		3 Other US	
50	0	(7)	Y	RE Held for Sale	C	Other US	
51	0	(6)	N	Mortgages & Mortgage Backed		3 Other US	
52	(3)	(5)	N	Mortgages & Mortgage Backed		3 Other US	
53	(28)	(33)	N	Mortgages & Mortgage Backed		3 Other US	
54	0	(4)	Y	RE Held for Sale	C	Other US	
55	0	(4)	Y	RE Held for Sale	C	Other US	
56	0	(4)	N	Mortgages & Mortgage Backed		3 Other US	
57	0	(3)	N	Mortgages & Mortgage Backed		3 Other US	
58	0	(3)	Y	RE Held for Sale	C	Other US	
59	0	(2)	N	Mortgages & Mortgage Backed		3 Other US	
60	(2)	(2)	N	Mortgages & Mortgage Backed		3 Other US	
61	0	(1)	Y	RE Held for Sale	C	Other US	
62	0	(1)	N	Mortgages & Mortgage Backed		3 Other US	
63	0	(1)	Y	RE Held for Sale	C	Other US	
64	0	(1)	Y	RE Held for Sale	C	Other US	
65	0	(1)	Y	RE Held for Sale	C	Other US	
66	0	(15)	N	Mortgages & Mortgage Backed		3 Other US	
67	0	(10)	Y	RE Held for Sale	C	Other US	
68	0	(8)	Y	RE Held for Sale	C	Other US	
69	0	(6)	Y	RE Held for Sale	C	Other US	

	M	N	O	P	Q	R
4						
36						
37						
38						
39						
40						
41						
42						
43						
44						
45						
46						
47						
48						
49						
50						
51						
52						
53						
54						
55						
56						
57						
58						
59						
60						
61						
62						
63						
64						
65						
66						
67						
68						
69						

	A	B	C	D	E
4	Category1	Deal Name	Mark downs Q1 07	Mark downs Q2 07	Mark downs Q3 07
70	US Other Principal Transactions	Perry Brooks		(1)	(3)
71	US Other Principal Transactions	Hanover Place		(3)	
72	US Other Principal Transactions	LB Hercules II			(2)
73	US Other Principal Transactions	Kojaian Shelby		(3)	
74	US Other Principal Transactions	Setai Club Loan	(2)		
75	US Other Principal Transactions	LB SMC/ Livonia LLC		(2)	
76	US Other Principal Transactions	LB TERTT Inc (Raleigh)	(1)		
77	US Other Principal Transactions	Douglas Tech			
78	US Other Principal Transactions	Kojaian - Seagate B Note	(1)		
79	US Commercial Whole Loans and CMBS	Mezz & B-notes off A-notes in LBFRC 2007 C5			(22)
80	US Commercial Whole Loans and CMBS	LBFRC 2007 C5 CMBS Retained			(9)
81	US Commercial Whole Loans and CMBS	Existing Mezz & B-notes (Aug)			(6)
82	US Commercial Whole Loans and CMBS	Flt Rate Loans incl Calwest, Albertsons, Innkeepers			
83	US Commercial Whole Loans and CMBS	Flt Rate Loans incl Hilton and GM (10mm each)			
84	US Commercial Whole Loans and CMBS	CMBS Desk mtm losses 10/26, 11/27			
85	US Commercial Whole Loans and CMBS	B Notes and Mezz			
86	Bridge Equity	PLF LB Syndication Partner LLC			(5)
87	Bridge Equity	EOP Austin Bridge Equity			
88	Bridge Equity	Rosslyn Bridge Equity			
89	Europe	Billy Wilder (Condo Conversion)		(5)	
90	Europe	Project Gospel (Norhern Rock Portfolio)			(26)
91	Europe	Project Green (German loan portfolio)			(8)
92	Europe	Project Yellow			(11)
93	Europe	Other CMBS			
94	Europe	Win 14 bonds			
95	Europe	Win 15 loans			
96	Europe	B-Notes			
97	Europe	Vintners bridge equity			
98	Asia	SMBC 19 NPL			(4)
99	Asia	Ramodo		(7)	
100	Asia	Hong Kong Equity - MTM of convertible bonds	0	(3)	
101			(18)	(111)	(235)
102					
103					

	F	G	H	I	J	K	L
4	Mark Downs Q4 07	Mark Downs 2007	Consol (Y/N)	GAAP Asset Class	FAS157 Category	Exposure Category	
70	0	(3)	N	Mortgages & Mortgage Backed		3 Other US	
71	0	(3)	N	Mortgages & Mortgage Backed		3 Other US	
72		(2)	Y	RE Held for Sale	C	Other US	
73	0	(3)	N	Mortgages & Mortgage Backed		3 Other US	
74	0	(2)	Y	RE Held for Sale	C	Other US	
75	0	(2)	Y	RE Held for Sale	C	Other US	
76	0	(1)	Y	RE Held for Sale	C	Other US	
77	(1)	(1)	N	Mortgages & Mortgage Backed		3 Other US	
78	0	(1)	N	Mortgages & Mortgage Backed		3 Other US	
79	0	(22)	N	Mortgages & Mortgage Backed		2 Other US	
80	(8)	(17)	N	Mortgages & Mortgage Backed		2 Other US	
81	0	(6)	N	Mortgages & Mortgage Backed		2 Other US	
82	(56)	(56)	N	Mortgages & Mortgage Backed		2 Other US	
83	(25)	(25)	N	Mortgages & Mortgage Backed		2 Other US	
84	(56)	(56)	N	Mortgages & Mortgage Backed		2 Other US	
85	(19)	(19)	N	Mortgages & Mortgage Backed		2 Other US	
86	(45)	(50)	Y	RE Held for Sale	C	Other US	
87	(2)	(2)	N	Mortgages & Mortgage Backed		3 Other US	
88	(6)	(6)	Y	RE Held for Sale	C	Other US	
89	0	(5)	Y	RE Held for Sale	C	Europe	
90	(11)	(37)	N	Mortgages & Mortgage Backed		2 Europe	
91	(7)	(15)	N	Mortgages & Mortgage Backed		2 Europe	
92	0	(11)	N	Mortgages & Mortgage Backed		2 Europe	
93	(5)	(5)	N	Mortgages & Mortgage Backed		2 Europe	
94	(19)	(19)	N	Mortgages & Mortgage Backed		2 Europe	
95	(20)	(20)	N	Mortgages & Mortgage Backed		2 Europe	
96	(12)	(12)	N	Mortgages & Mortgage Backed		2 Europe	
97	(3)	(3)	Y	RE Held for Sale	C	Europe	
98	(5)	(10)	N	Mortgages & Mortgage Backed		3 Asia	
99	0	(7)	N	Mortgages & Mortgage Backed		3 Asia	
100	0	(3)	N	Mortgages & Mortgage Backed		3 Asia	
101	(543)	(906)					
102							
103							

	M	N	O	P	Q	R
4						
70						
71						
72						
73						
74						
75						
76						
77						
78						
79						
80						
81						
82						
83						
84						
85						
86						
87						
88						
89						
90						
91						
92						
93						
94						
95						
96						
97						
98						
99						
100						
101						
102		EY notes this page is for summary purposes only. EY did not perform procedures on this sheet.				
103						

	A	B	C	D	E
4	Category1	Deal Name	Mark downs Q1 07	Mark downs Q2 07	Mark downs Q3 07
104					
105					
106					
107					
108					
109					

	F	G	H	I	J	K	L
4	Mark Downs Q4 07	Mark Downs 2007	Consol (Y/N)	GAAP Asset Class	FAS157 Category	Exposure Category	
104							
105							
106							
107							
108							
109							

	M	N	O	P	Q	R
4						
104						
105						
106						
107						
108						
109						