

Global Real Estate 2008 Net Mark Downs
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Description	Mark Downs Q1 08	Mark Downs Q2 08	Mark Downs Q3 08
Land and Condos (CA only)			
CA Land & Condos - Troxler	(23)	(130)	(8)
CA Land & Condos - SunCal	(156)	(178)	(212)
CA Land & Condos - Other	(124)	(17)	(145)
Total Land and Condos (CA only)	(303)	(325)	(365)
Land and Condos (US excluding CA)	(120)	(148)	(350)
US Other Principal Transactions	(4)	(7)	0
US Comm'l Whole Loans (Sr, Mezz, B-notes)	(143)	(195)	(306)
CMBS Securities	(150)	0	0
Bridge Equity	(72)	(349)	(265)
Total US	(792)	(1,025)	(1,286)
Europe Principal Transactions	(5)	(34)	(10)
Europe Comm'l Loans, CMBS & Bridge Equity	(262)	(44)	(228)
Total Europe	(267)	(78)	(238)
Total Asia	(5)	7	(60)
Total Real Estate Position Mark Downs	(1,064)	(1,096)	(1,585)

Global Real Estate
2008 Mark Downs

Deal Name	Mark Downs 1st Qtr 08	Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category 01	GAAP Asset Category 02	FA517
California Land and Condos											
LB Troader Res Ventures 34	(4.0)	0.0				0.0	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 17 LLC	(4.0)	0.0				0.0	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 15 (Petrini Bakersfield)	0.0	(26.0)				0.0	(26.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 20	(5.0)	0.0				0.0	(5.0)	Y	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Troader Res Ventures 35	(12.0)	0.0				0.0	(12.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Troader Residential Ventures 9 (Integral City Mesa)	0.0	2.8				0.0	2.8	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 30	(2.7)	0.0				0.0	(2.7)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 38 (Schaal/Albers/McKinley IV)	0.0	0.0				0.0	(8.2)	Y	RE Held for Sale	RE Held for Sale	C
North Peak (debt component of LB Troader 37)	(0.0)	0.0				0.0	(8.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 22 (McKinley III, IV, Riverfront)	(7.6)	0.0				0.0	(7.6)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 34 (Valley Villas, Marina Lofts)	(7.0)	0.0			(3.3)	(3.3)	(10.3)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 23 (Harvard Casa Grande) - AZ	0.0	0.0				0.0	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 29 (McKinley V)	(3.0)	0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 34 LLC	0.0	(6.0)				0.0	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 18 (Blue Tokyo)	0.0	(3.0)				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 32 LLC	0.0	(2.5)				0.0	(2.5)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 29 (Harvard Casa Grande)	0.0	0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 29 (Hassayampa Ranch)	0.0	(2.0)				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 19 (Variat Warner)	0.0	0.0	(1.4)			0.0	(1.4)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 40 (Park Sorrento)	(3.0)	0.0			(3.3)	(3.3)	(6.3)	Y	RE Held for Sale	RE Held for Sale	C
Boulder Springs Mezzanine	0.0	(26.0)				0.0	(26.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Spring Mtn Ranch (Calf Land Troader)	0.0	(57.0)				0.0	(57.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Troader Res Ventures 28 (Hassayampa Ranch) - AZ	(2.0)	0.0				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
Marinotti Crossing	0.0	(8.0)				0.0	(8.0)	Y	RE Held for Sale	RE Held for Sale	C
Total Troader	(70.4)	(129.0)	(1.4)	0.0	(6.0)	(6.0)	(208.0)				
SunCal PTO Delta Shores	(33.0)	0.0				0.0	(33.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
SunCal PTO LB Delta Master IV Member LLC	(7.0)	(2.0)				0.0	(14.0)	Y	RE Held for Sale	RE Held for Sale	C
SunCal PTO LB Indio Land LLC	(4.0)	0.0				0.0	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
SunCal Marblehead/Hearthland	(10.0)	(1.0)			(5.3)	(5.3)	(64.3)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
SunCal Revolver	0.0	(17.3)				0.0	(17.3)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
SCC Communities I	0.0	(25.4)			(97.6)	(97.6)	(123.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
SunCal DRPE	(53.0)	0.0				0.0	(53.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
SunCal Pacific Point 2004 Mezz	0.0	(2.0)				0.0	(2.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
SunCal Oak Valley	(21.0)	(14.4)				0.0	(36.2)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
Delta Cove Senior	0.0	(67.0)			22.5	22.5	(45.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
LB Delta III Master LLC	0.0	(10.0)				0.0	(10.0)	Y	RE Held for Sale	RE Held for Sale	C
SunCal Pacific Point	0.0	0.0			(22.0)	(22.0)	(22.0)	C	RE Held for Sale	RE Held for Sale	C
SunCal Master III - Omnibus	0.0	0.0			12.7	12.7	12.7	C	RE Held for Sale	RE Held for Sale	C
Master 3	0.0	0.0	(12.4)		(14.0)	(27.3)	(27.3)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
SunCal Pitzer Ranch Revolver	0.0	0.0			(8.1)	(8.1)	(8.1)	C	RE Held for Sale	RE Held for Sale	C
SunCal Pitzer Ranch	(20.0)	(22.3)			(4.1)	(42.3)	(102.7)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
Total SunCal	(166.3)	(170.2)	0.0	(12.4)	(199.0)	(232.2)	(556.7)				
PCCP Mountain House	(15.0)	0.0			(41.0)	(41.0)	(56.0)	Y	RE Held for Sale	RE Held for Sale	C
Shiloh at Heathcote	(15.0)	0.0			0.0	0.0	(23.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCCP LB Mariposa Lakes LLC	(10.0)	0.0			(15.0)	(15.0)	(25.2)	Y	RE Held for Sale	RE Held for Sale	C
PCCP LB Nevo Lake LLC	(5.1)	0.0				0.0	(5.1)	Y	RE Held for Sale	RE Held for Sale	C
PCCP LB Central Valley	(6.0)	0.0				0.0	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Monte Sireno LLC	(4.0)	0.0				0.0	(4.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Montebello LLC	(3.4)	0.0				0.0	(3.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCCP LB Collage Park LLC	(3.0)	0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Palm Springs LP	(2.0)	0.0				0.0	(2.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Vale Di Oro	(1.7)	0.0				0.0	(1.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Hercules	(1.3)	0.0				0.0	(1.3)	Y	RE Held for Sale	RE Held for Sale	C
Heritage Fields	(1.0)	0.0				0.0	(1.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCCP LB San Clemente LLC	(0.0)	(0.2)				0.0	(16.2)	Y	RE Held for Sale	RE Held for Sale	C
PCCP LB Central Valley Land	(0.0)	0.0				0.0	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
LB DESILVA	0.0	0.0			(0.2)	(0.2)	(0.2)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Boulder Springs	0.0	0.0			(20.0)	(20.0)	(20.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Petrini Bakersfield	0.0	0.0			(16.0)	(16.0)	(16.0)	C	RE Held for Sale	RE Held for Sale	C
222 Broadway	0.0	0.0			(8.5)	(8.5)	(8.5)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCCP Ross/Hill/Fiddmont	0.0	0.0			(7.5)	(7.5)	(7.5)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Troader Residential Ventures 16 (HTW Ventures)	0.0	0.0			(6.9)	(6.9)	(6.9)	C	RE Held for Sale	RE Held for Sale	C
LB Brenwood LLC	0.0	0.0			(4.7)	(4.7)	(4.7)	C	RE Held for Sale	RE Held for Sale	C
LB EL Capon LLC	0.0	0.0			(4.2)	(4.2)	(4.2)	C	RE Held for Sale	RE Held for Sale	C
PCCF Families	0.0	0.0			(4.0)	(4.0)	(4.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Otay Mesa	0.0	0.0			(2.5)	(2.5)	(2.5)	C	RE Held for Sale	RE Held for Sale	C
LB El Dorado LLC	0.0	0.0			(2.2)	(2.2)	(2.2)	C	RE Held for Sale	RE Held for Sale	C
Ocean Ranch	0.0	0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale	RE Held for Sale	C
LB Troader Residential Ventures 30 (North Meadows)	0.0	0.0			(1.1)	(1.1)	(1.1)	C	RE Held for Sale	RE Held for Sale	C
Rocklin	0.0	0.0			(1.0)	(1.0)	(1.0)	C	RE Held for Sale	RE Held for Sale	C
LB Lancaster LLC	0.0	0.0			(0.9)	(0.9)	(0.9)	C	RE Held for Sale	RE Held for Sale	C
Palmdale II	0.0	0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
Palmdale	0.0	0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
VCC Hillcrest Senior	0.0	0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
Palm Desert	0.0	0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
VCC Vawcille Senior	0.0	0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
1000 Santa Monica	0.0	0.0			8.8	8.8	8.8	Y	RE Held for Sale	RE Held for Sale	C
LB La Paloma - CRV 24	(6.0)	0.0				0.0	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Laborer Ranch LLC - CRV XV	(6.0)	0.0			(1.9)	(1.9)	(6.9)	Y	RE Held for Sale	RE Held for Sale	C
LB Pacer College Park PA2 LLC	(4.0)	0.0			(3.0)	(3.0)	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
The Mark - Park Lotts LLC	0.0	0.0			(7.0)	(7.0)	(7.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Norco Land LLC	(4.0)	0.0			0.0	(4.0)	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Market LLC (Market and 13th)	(3.1)	0.0				0.0	(3.1)	Y	RE Held for Sale	RE Held for Sale	C
LB Meritree Town Center LLC	(3.0)	0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Mission Valley LLC	(3.0)	0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
VCC Hercules II	(2.0)	0.0				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Pacer II College Park PA2 LLC	(0.2)	0.0				0.0	(0.2)	Y	RE Held for Sale	RE Held for Sale	C
Other CA Land and Condos	(123.0)	(17.3)	0.0	(22.0)	(123.3)	(145.3)	(286.1)				
Total California Land and Condos	(266.3)	(325.1)	(1.4)	(24.4)	(329.7)	(365.0)	(1,056.9)				
Land and Condos (US excluding California)											
LB Rivier Marco LLC	(1.0)	0.0			(6.4)	0.0	(11.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCCP LB Sand Creek and Saddlebrook LLC	(4.0)	0.0				0.0	(10.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Colonial Grand at Bayshore	(12.0)	0.0			(9.0)	(9.0)	(21.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Orlando Assists Acquisition	(14.0)	0.0			(30.0)	(30.0)	(48.0)	Y	RE Held for Sale	RE Held for Sale	C
Ovenwrench Portfolio	(6.7)	0.0				0.0	(6.7)	Y	RE Held for Sale	RE Held for Sale	C
LB Silverdale LLC	(2.0)	0.0				0.0	(2.1)	Y	RE Held for Sale	RE Held for Sale	C
PCCP LB Abu Towers	(7.0)	0.0				0.0	(7.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Block 38 LLC	(7.5)	0.0			3.3	3.3	(4.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB CRV XL LLC (Lake Las Vegas Homes)	(5.0)	0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
LB CRV 200X LLC (Lake Las Vegas Lots)	(6.0)	0.0				0.0	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Block 34 LLC	(0.0)	0.0				0.0	(0.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Commons of McLean	(20.0)	0.0			(35.0)	(35.0)	(55.0)	Y	RE Held for Sale	RE Held for Sale	C
LB Havertill LLC	(3.4)	0.0				0.0	(3.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Magna Shepley/Lane LLC	0.0	(15.0)			(1.7)	(1.7)	(15.0)	Y	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PAMI Alpha Drive	0.0	(14.0)				0.0	(14.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
LB South Park IV LLC	0.0	(1.5)				0.0	(1.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCCP LB Arrowhead Marsh	0.0	0.0				0.0	1.0	Y	RE Held for Sale	RE Held for Sale	C
PCCP LB Bowman Ranch LLC	0.0	(1.0)			(1.1)	(1.1)	(1.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCCP LB Desert Apartments LLC	0.0	(1.3)				0.0	(1.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Crossings at Otay Ranch	0.0	(11.3)				0.0	(11.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB B16 Congress LLC	0.0	(10.0)			(2.0)	(2.0)	(12.0)	Y	RE Held for Sale	RE Held for Sale</	

Debt Name	Mark Downs 1st Qtr '09	Mark Downs 2nd Qtr '09	JUNE	JUL	AUG	Mark Downs 3rd Qtr '09	Mark Downs 2009	Consolid	GAAP Asset Category 01	GAAP Asset Category 02	FA5127
LB Prestige LLC	0.0	0.0			(15.0)	(15.0)	0.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Swenson Construction LLC	0.0	0.0			(0.0)	(0.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
Potomac Place Mezz	0.0	0.0			(0.0)	(0.0)	0.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Oasis	0.0	0.0			(0.0)	(0.0)	0.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Watergate LLC	0.0	0.0			(0.0)	(0.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
LB Whiteface Lodge LLC	0.0	0.0			(0.0)	(0.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
Clemson Senior	0.0	0.0			(0.0)	(0.0)	0.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Thunder Springs Inc & Direct	0.0	0.0			(0.0)	(0.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
LB NWP LLC	0.0	0.0			(5.0)	(5.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
LB 1200 Main Partner LLC	0.0	0.0			(5.2)	(5.2)	0.0	C	RE Held for Sale	RE Held for Sale	C
River Sound Development LLC (The Preserves)	0.0	0.0			(5.0)	(5.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
Icon Brickell	0.0	0.0			(5.0)	(5.0)	0.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Colorado Springs Managing LLC	0.0	0.0			(5.0)	(5.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
Riverwalk Square	0.0	0.0			(4.0)	(4.0)	0.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB BancBarry Bay Hill Acquisition LLC	0.0	0.0			(3.0)	(3.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
VCC Hillsboro	0.0	0.0			(2.0)	(2.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
LB Fort Lee LLC	0.0	0.0			(2.0)	(2.0)	0.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Houston Apartments/Westbrae LLC	0.0	0.0			(2.0)	(2.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
LB Tacoma Elks LLC	0.0	0.0			(2.0)	(2.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
LB New Spanish Springs LLC	0.0	0.0			(2.0)	(2.0)	0.0	C	RE Held for Sale	RE Held for Sale	C
LB West Creek LLC	0.0	0.0			(1.7)	(1.7)	0.0	C	RE Held for Sale	RE Held for Sale	C
Eagle Ranch	0.0	0.0			(0.5)	(0.5)	0.0	C	RE Held for Sale	RE Held for Sale	C
Snoqualmie	0.0	0.0			(0.5)	(0.5)	0.0	C	RE Held for Sale	RE Held for Sale	C
VCC Las Vegas	0.0	0.0			(0.7)	(0.7)	0.0	C	RE Held for Sale	RE Held for Sale	C
La Posada Senior	0.0	0.0			(1.2)	(1.2)	0.0	C	RE Held for Sale	RE Held for Sale	C
La Posada Mezz	0.0	0.0			(0.5)	(0.5)	0.0	C	RE Held for Sale	RE Held for Sale	C
JFK Equity	0.0	0.0			10.0	10.0	0.0	3	Corporate Equity	Corporate Equity	3
LB Eagle Ranch LLC	0.0	(1.9)			0.0	(1.9)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Palm Beach Commerce Avenue LLC	0.0	(1.9)			0.0	(1.9)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Millitas LLC	0.0	(1.4)			0.0	(1.4)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Ardors at Winters Chapel LLC	0.0	(1.5)			0.0	(1.5)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Snoqualmie LLC	0.0	(2.0)			(2.0)	(2.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Palmada II LLC	0.0	(1.1)			(1.1)	(1.1)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Vista LLC	0.0	(1.1)			0.0	(1.1)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Ridge Crossing LLC	0.0	(1.0)			0.0	(1.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Archstone Woodlands LLC	0.0	(1.0)			0.0	(1.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Tennax River park	0.0	(1.0)	(1.0)	(0.3)	(1.3)	(1.3)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB Hillcrest LLC	0.0	(1.0)			(1.4)	(1.4)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Palm Desert LLC	0.0	(1.0)			(0.7)	(1.7)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Vescoville LLC	0.0	(1.0)			(1.2)	(2.2)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Elk Grove LLC	0.0	(1.0)			(1.2)	(2.2)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Paloma Bridge Loan	0.0	(1.0)			0.0	(1.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Scottsdale Technology Center	0.0	(1.0)			(5.7)	(6.7)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LBL Capital Partner II LLC (Edenbridge)	0.0	(1.0)			0.0	(1.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LB Las Vegas LLC	0.0	(0.9)			(2.0)	(2.9)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Lakeland	0.0	0.0	0.0	0.3	0.0	0.3	0.0	Y	RE Held for Sale	RE Held for Sale	C
Whitworth Estates	0.0	(0.0)			0.0	(0.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Indiavon Whole Loan	0.0	(0.0)			0.0	(0.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
240 Park Ave South Senior Mezz	0.0	2.7			0.0	2.7	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
PCF LB Fort Worth LLC	0.0	(0.0)			0.0	(0.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
421 E 13th Street	0.0	2.8			0.0	2.8	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
LB South Beach LLC	(6.3)	0.0			(5.0)	(13.3)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Village Oaks B Note	(6.9)	0.0			(1.0)	(6.9)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Swenson Land LLC (Vegas Grand)	0.0	0.0			(0.0)	(0.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Alliance PJ Sub Mezz 3	0.0	0.0			0.0	0.0	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Whiteface Lodge	(6.0)	0.0			0.0	(6.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Middle Mountain	(5.0)	0.0			0.0	(5.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Total Land & Condos (US excluding CA)	(130.0)	(140.0)	0.0	(135.0)	(215.0)	(290.0)	(616.4)				
US Other Principal Transactions											
T-Res Line of Credit	(2.0)	0.0			0.0	(2.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
NCI Apartments	0.0	(2.0)			0.0	(2.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Kojarian Northville Tech Park	(1.0)	0.0			0.0	(1.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Total US Other Principal Transactions	(4.0)	(2.0)	0.0	0.0	0.0	(4.0)	(11.2)				
US Commercial Whole Loans and CMBS											
CMBS Securities (net)	(128.3)	0.0			0.0	(128.3)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz & B-notes (other)	(15.1)	0.0			0.0	(15.1)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Fixed Rate Mezz & B-notes - GM Bldg	(12.0)	0.0			3.1	(8.9)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Project Murphy (Illinois) Mezz	(10.0)	(7.4)			(26.0)	(37.4)	0.0	N	Corporate Debt	Corporate Debt	2
FR Rate Mezz - Calvest Portfolio	(8.0)	0.0			0.0	(8.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Sr Loans	(7.0)	0.0			0.0	(7.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz - John Hancock Center	(6.0)	0.0			0.0	(6.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz - San Fran Office Portfolio (Elevation)	(6.0)	(3.0)			0.0	(9.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz - Color	(5.0)	0.0			0.0	(5.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz - WYNDHAM	0.0	(4.0)			0.0	(4.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz - MONTAUK YACHT CLUB	0.0	(4.0)			0.0	(4.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz - Almaden	0.0	(5.0)			0.0	(5.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Keating Building	0.0	(5.0)			0.0	(5.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Stanford Place	0.0	(5.0)			0.0	(5.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Fixed Rate Mezz & B-notes (other)	(5.0)	0.0			0.0	(5.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
FR Rate Mezz - Project Deuce (Beacon II)	(5.0)	0.0			(1.0)	(6.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Fixed Rate Mezz - Bethany Phoenix T.J. Mezz	(5.0)	0.0			0.0	(5.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Project Trois	0.0	(6.0)			2.7	(3.3)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Project Trois Bridge Mezz	0.0	0.0			(100.0)	(100.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Project Trois - Greenboro	0.0	(0.2)			0.0	(0.2)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Project Trois - BNY Colony	0.0	0.0			4.0	4.0	0.0	Y	RE Held for Sale	RE Held for Sale	C
Project Trois - 100 Wall Mezz	0.0	0.0			0.0	(0.5)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Toy Bldg	0.0	(0.5)			(1.0)	(1.5)	0.0	Y	RE Held for Sale	RE Held for Sale	C
Project Trois - One Sansome	0.0	(0.0)			(1.0)	(1.0)	0.0	Y	RE Held for Sale	RE Held for Sale	C
LBFC 07 LFLA-A2	0.0	(2.0)			0.0	(2.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Austin EOP - Various B notes	0.0	0.0			(25.3)	(25.3)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Austin EOP - Frost and San Jacinto	0.0	(4.0)			(2.7)	(6.7)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Riande JF Mezz	0.0	0.0			(4.0)	(4.0)	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
1100 Vermont Mezz	0.0	0.0			(0.0)	(0.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
On the Ave Sr - LBEX	0.0	0.0			(0.1)	(0.1)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
1100 VERMONT SR	0.0	0.0			(0.2)	(0.2)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Calvest Mezz 4	0.0	0.0			(0.3)	(0.3)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Calvest Mezz 3	0.0	0.0			(1.0)	(1.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Calvest Mezz 2	0.0	0.0			0.5	0.5	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Calvest Mezz 7	0.0	0.0			0.4	0.4	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Southwest Corporate Center Mezz	0.0	0.0			(0.5)	(0.5)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Crescent Hotels - Austin Mezz 1	0.0	0.0			(0.0)	(0.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Crescent Hotels - Austin Mezz 2	0.0	0.0			(0.0)	(0.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Crescent Hotels - Ventura Mezz1	0.0	0.0			(0.0)	(0.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Pradium - Hamilton Mezz 1	0.0	0.0			(0.0)	(0.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Southwest Corporate Center	0.0	0.0			(1.0)	(1.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
250 East 47th Acquisition	0.0	0.0			(1.0)	(1.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
On The Ave Sr - Dh	0.0	0.0			(1.1)	(1.1)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
On The Ave Sr - Lbhl	0.0	0.0			(1.0)	(1.0)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Pradium - Amsterdam Mezz	0.0	0.0			(1.7)	(1.7)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Pradium - Hamilton Mezz 2	0.0	0.0			(2.5)	(2.5)	0.0	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Pradium/Dunbar Mezz	0.0	0.0			(2.0)	(2.0)	0.0	2			

Deal Name	Mark Downs 1st Qtr 09	Mark Downs 2nd Qtr 09	JUNE	JUL	AUG	Mark Downs 3rd Qtr 09	Mark Downs 2009	Consolidated	GAAP Asset Category 01	GAAP Asset Category 02	FA517
Garrison Square Mezz A	0.0	(2.2)				0.0	(2.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Garrison Square Mezz B	0.0	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Olandale City Senior	0.0	(5.4)				0.0	(5.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Olandale City Mezz	0.0	0.0				0.0	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
HYATT HOUSTON MEZZ	0.0	(2.3)				0.0	(2.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
BOND BUILDING A1 NOTE	0.0	(2.1)			(0.8)	(0.8)	(2.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
IFF Building (a)	0.0	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
CONTINENTAL GRAND PLAZA II	0.0	(4.7)			(1.1)	(1.1)	(4.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
CRESCENT HOTELS - VENTANA MEZZ 2	0.0	(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
CRESCENT HOTELS - BEAVER CREEK 1	0.0	(1.2)		(1.6)		(1.6)	(2.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
CRESCENT HOTELS - BEAVER CREEK 2	0.0	(0.0)				0.0	(0.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
CH - RENAISSANCE MEZZ 1	0.0	(1.4)				0.0	(1.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
CH - RENAISSANCE MEZZ 2	0.0	(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
JOHN HANCOCK CENTER MEZZ B	0.0	(11.3)				0.0	(11.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
JOHN HANCOCK CENTER MEZZ C	0.0	(1.4)				0.0	(1.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
JOHN HANCOCK CENTER MEZZ D	0.0	0.0			(1.0)	(1.0)	(2.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
LIBERTY SQUARE MEZZ	0.0	(0.0)			(1.1)	(1.1)	(1.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
PROJECT DEUCE CROSSED MEZZ A	0.0	(0.0)				0.0	(0.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
300 SOUTH WACKER MEZZ	0.0	(0.3)				0.0	(0.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Dolphin Bay Apartments	0.0	(1.9)		(0.8)		(0.8)	(2.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Eastside Village Center	0.0	(0.0)				0.0	(0.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Stone Ridge	0.0	(0.9)				0.0	(0.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
The Hub Apts	0.0	(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
LEBUS C1 - 08	0.0	(10.0)				0.0	(10.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
Wakarusa Crossroads	0.0	(2.0)				0.0	(1.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Arlton @ 7 Hills B Note	0.0	(2.1)				0.0	(2.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Otay Ranch B Note	0.0	(4.8)				0.0	(4.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
816 Congress (Mezz & SR)	0.0	(6.0)				0.0	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
1155 Hill Street	0.0	(2.0)				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
Fairmont Turnberry - Soffer	0.0	1.8				0.0	1.8	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Pratgis	0.0	4.1				0.0	4.1	Y	RE Held for Sale	RE Held for Sale	C
Crow Portfolio (all pieces)	0.0	(2.0)				0.0	(2.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Total US Commercial Whole Loans & CMBS	(208.2)	(195.1)	(2.6)	(153.2)	(149.9)	(305.7)	(799.0)				
US Bridge Equity											
237 Park Ave	(50.0)	0.0				0.0	(50.0)	Y	RE Held for Sale	RE Held for Sale	C
PLF LB Syndication Partner LLC	(50.0)	(100.0)			(72.5)	(72.5)	(117.5)	Y	RE Held for Sale	RE Held for Sale	C
LB Atlanta Area Portfolio	(3.0)	0.0			(0.0)	(0.0)	(13.0)	N	RE Held for Sale	Mortgages & Mortgage Backed	3
EOP Austin Bridge Equity	(7.0)	(10.0)			(0.0)	(10.0)	(27.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
200 7th Ave LB Syndication Partner LLC	0.0	0.0			(22.5)	(22.5)	(22.5)	Y	RE Held for Sale	RE Held for Sale	C
Orlando Center LB Syndication	(11.5)	0.0				0.0	(1.5)	Y	RE Held for Sale	RE Held for Sale	C
Roslyn Bridge Equity	(5.0)	(10.0)			(4.0)	(10.0)	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
Archstone LB Syndication	0.0	(200.0)			(11.0)	(11.0)	(399.0)	N	Corporate Equity	Corporate Equity	3
Total US Bridge Equity	(111.5)	(340.0)	0.0	0.0	(265.0)	(265.0)	(685.5)				
Europe											
Coeur Defense	(195.0)	0.0	(20.5)		(34.0)	(54.5)	(89.5)	Y	RE Held for Sale	RE Held for Sale	C
WINDERMERE VII - bonds	(119.0)	0.0				0.0	(119.0)	Y	RE Held for Sale	RE Held for Sale	C
WINDERMERE VII - bonds - POST ACCOUNTING ADJUSTMENT	0.0	(2.3)			(24.0)	(24.0)	(26.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
WINDERMERE XIV - bonds	(144.0)	(13.5)				0.0	(57.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
WINDERMERE XV - bonds	(173.0)	0.0				0.0	(173.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Tiger	(20.0)	0.0				0.0	(20.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
City Lots	(5.0)	(20.3)	(10.0)			(15.3)	(35.3)	Y	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Vitners	(14.0)	(16.0)	(10.0)			(16.0)	(21.0)	Y	RE Held for Sale	RE Held for Sale	C
Teodora	(5.0)	0.0				0.0	(5.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
B-Notes	(21.0)	(13.0)		(2.5)		(2.5)	(36.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Carma	(26.0)	0.0				0.0	(26.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Osspel	(70.3)	5.4		3.4		3.4	(61.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Green	(22.0)	24.3				0.0	2.3	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Mission Capital	0.0	(7.0)		(11.0)		(11.0)	(18.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Bill Weller	0.0	(1.0)				0.0	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
Queens Bridge	0.0	(2.0)		(3.0)		(3.0)	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
AMG B5	0.0	(0.2)				0.0	(0.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
I3 Note	0.0	(1.0)				0.0	(1.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Landsmark	0.0	(2.0)				0.0	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
Mico	0.0	(0.0)		(0.2)		(0.2)	(0.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Mico 3 Senior	0.0	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Hugo	0.0	(0.2)				0.0	(0.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Fortiza	0.0	0.0		3.7		(6.2)	(2.5)	N	Corporate Debt	Corporate Debt	2
Protigo	0.0	0.0		3.5		3.5	3.5	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Gagfish	0.0	0.0				0.0	0.0	N	Corporate Debt	Corporate Debt	2
Rockpoint	0.0	0.0		(29.0)		(29.0)	(29.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Edinburgh House	0.0	0.0		(8.2)	(2.0)	(10.2)	(10.2)	Y	RE Held for Sale	RE Held for Sale	C
Outspac	0.0	0.0				0.0	0.0	Y	RE Held for Sale	RE Held for Sale	C
Taurus	0.0	0.0		(2.0)		(2.0)	(2.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Mitsubishu Whole loans & BIFXL	0.0	0.0		(0.0)	(27.0)	(27.0)	(36.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Mitsubishu 20090695	0.0	0.0				(16.3)	(16.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Long Air	0.0	0.0		(5.0)		(5.0)	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
Devonshire	0.0	0.0		(10.0)		(10.0)	(10.0)	Y	RE Held for Sale	RE Held for Sale	C
Chancey gate	0.0	0.0		(0.0)		(0.0)	(0.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Market Harborough	0.0	0.0		(1.1)		(1.1)	(1.1)	Y	RE Held for Sale	RE Held for Sale	C
Investrom	0.0	0.0		(4.5)		(4.5)	(4.5)	Y	RE Held for Sale	RE Held for Sale	C
BB Radisson	0.0	0.0		(1.0)		(1.0)	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
Harley	0.0	0.0		2.6		2.6	2.6	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Orace	0.0	0.0		(2.2)		(2.2)	(2.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Diversity	0.0	0.0		1.1		1.1	1.1	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Harbor Park	0.0	0.0		1.1		1.1	1.1	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Atemi	0.0	0.0		1.1		1.1	1.1	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Centum Komaniat	0.0	(14.7)				0.0	(14.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Total Europe	(867.2)	(76.3)	(13.3)	(70.0)	(155.1)	(258.0)	(583.8)				
Asia											
NCC Hitachi NPL	(9.0)	0.0				0.0	(9.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
HUI HPI (mark-up)	(0.0)	2.3				0.0	2.3	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
WOTCA (Australia Position)	0.0	(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Nihon Parking	0.0	(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Vietnam Equity	0.0	(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
CSB	0.0	(1.5)				0.0	(1.5)	Y	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Japan PL - Kyoto Karasuma markdown	0.0	(0.0)		(16.4)		(16.4)	(22.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Japan PL - Project Cowboy markdown	0.0	(13.7)				0.0	(13.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Korea PL - Tower Hotel PL	0.0	3.7				0.0	3.7	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
OTC NTC	0.0	(2.0)		(1.5)		(1.5)	(4.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Mark up of Kajima	0.0	21.0				0.0	21.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Small NRC MTM	0.0	(7.4)				0.0	(7.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
DA REIT	0.0	0.0				0.0	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Project Cowboy	0.0	0.0		(24.5)	(25.5)	(25.5)	(50.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Azysma Cieux Bldg	0.0	0.0		15.8		15.8	24.3	Y	RE Held for Sale	RE Held for Sale	C
DA office	0.0	0.0		3.7		3.7	3.7	N	Corporate Debt	Corporate Debt	2
Project Tada	0.0	0.0		(9.4)		(9.4)	(9.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Tawa	0.0	0.0		15.0		15.0	15.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
Crescent	0.0	0.0		(4.7)		(4.7)	(4.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
NCC Hanno MTM	0.0	0.0		(2.4)		(2.4)	(2.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
NCC Hitachi MTM	0.0	0.0		(4.5)		(4.5)	(4.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
DBP NPL MTM											