

LCE
As of 8/20/2008

Note	Cusip	Par	RTA Market Value	Chase Market Price	Ledger	Company	
Fenway	31464JYS5	3,000,000,000.00	2,999,250,000.00	3,000,000,000.00		4AX9	4
Kingfisher	49567YAA5	795,000,000.00	801,732,326.09	795,000,094.77		4ATG	4
Pine	722490AA7	1,025,000,000.00	924,021,612.50	1,025,000,000.00		4ATG	4
Spruce	852079AA0	243,670,000.00	243,670,000.00	243,878,475.54		4ATG	4
Spruce	852079AB8	1,384,050,000.00	707,394,751.31	866,725,961.40		4ATG	4
Verano	92336PAA4	1,352,600,000.00	1,357,032,013.60	1,352,600,161.24		4ATG	4
Verano	92336PAB2	180,400,000.00	181,135,341.72	180,400,000.00		4ATG	4
TOTAL		7,980,720,000.00	7,214,236,045.22	7,463,604,692.95			

Physical Box	Product	Maturity	ProductDescription	Middle Office Contact/Pr	PriceDate
CMP	Money Markets	8/22/2008	C/P FENWAY FUNDING LLC	Rob Goehring	8/19/2008
CMP	Corporate	12/20/2016	KINGFISHER CLO #A FRN 20Dec16	MBS MO/Jose Galvan/Tor	8/19/2008
CMP	Corporate	2/14/2014	PINE CCS LTD #144A VAR 15Feb14	Mike Prestolino	8/19/2008
CMP	Asset Backs	10/15/2017		Mike Prestolino	8/19/2008
CMP	Asset Backs	10/15/2017	SPRUCE CCS LTD / CORP SR NT	Mike Prestolino	8/19/2008
CMP	Corporate	10/15/2016	VERANO CCS LTD. #144A VAR 15Dec20	Mike Prestolino	8/19/2008
CMP	Corporate	10/15/2016	VERANO CCS LTD. #144A VAR 15Dec20	Mike Prestolino	8/19/2008

LCD-LCP
As of 8/19/2008

Note	Cusip	Par	Box Report MV Price	Chase Market Value	Ledger	Company	Physical Box	Product	Maturity
Golden Gate	WE532	450,000,000.00	451,471,874.98	450,000,000.00	MR1	C	CMP	ABS	8/15/1937
Loan FNG	R3JNRNOTE	272,591,489.00	118,813,429.50	118,813,361.94	41V	C	CMP	MTN	5/29/2009
SASCO	78403WAA6	2,050,000,000.00	1,830,272,160.93	1,829,797,491.39	1NU	C	CMP	CMO	11/26/1938
Delta Topco	WE370	627,966,263.00	73,955,586.79	0.00	133	C	CMP	Corporate	11/12/2016
Cayman Partners	H20083FRN	172,876,141.00	172,876,141.00	172,876,141.00	MEL	C	CMP	Corporate	6/27/2013
Cayman Partners	APQCAYMAN	41,633,014.00	41,633,014.00	41,633,014.00	MEL	C	CMP	Corporate	6/19/2010
Cayman Partners	PQHDSFRNA	78,162,508.00	78,162,508.00	78,162,508.00	MEL	C	CMP	Corporate	6/27/2013
Riopelle Broadway	RIPELSVNT	432,496,821.00	432,496,821.00	432,496,821.00	MEL	C	CMP	Corporate	4/30/2012
HD Supply	40415RAC9	81,455,477.00	53,760,614.82	53,760,614.82	DWF	C	CMP	Corporate	9/1/2015
TOTAL		4,207,181,713.00	3,253,442,151.02	3,177,539,952.15					

ProductDescription	Middle Office Contact/Prod Controller	PriceDate
Golden Gate Captives	MBS Middle Office	8/19/2008
Loan FNG. Restr.	MBS Middle Office	8/19/2008
144A SASCO 2008-C2	MBS Middle Office	8/19/2008
Delta Topco	MBS Middle Office	8/19/2008
H 2008 Cayman	MBS Middle Office	8/19/2008
Cayman Partners	MBS Middle Office	8/19/2008
Cayman Partners	MBS Middle Office	8/19/2008
Riopelle Broadway LS	MBS Middle Office	8/19/2008
HDS Acquisition Subs	MBS Middle Office	8/19/2008