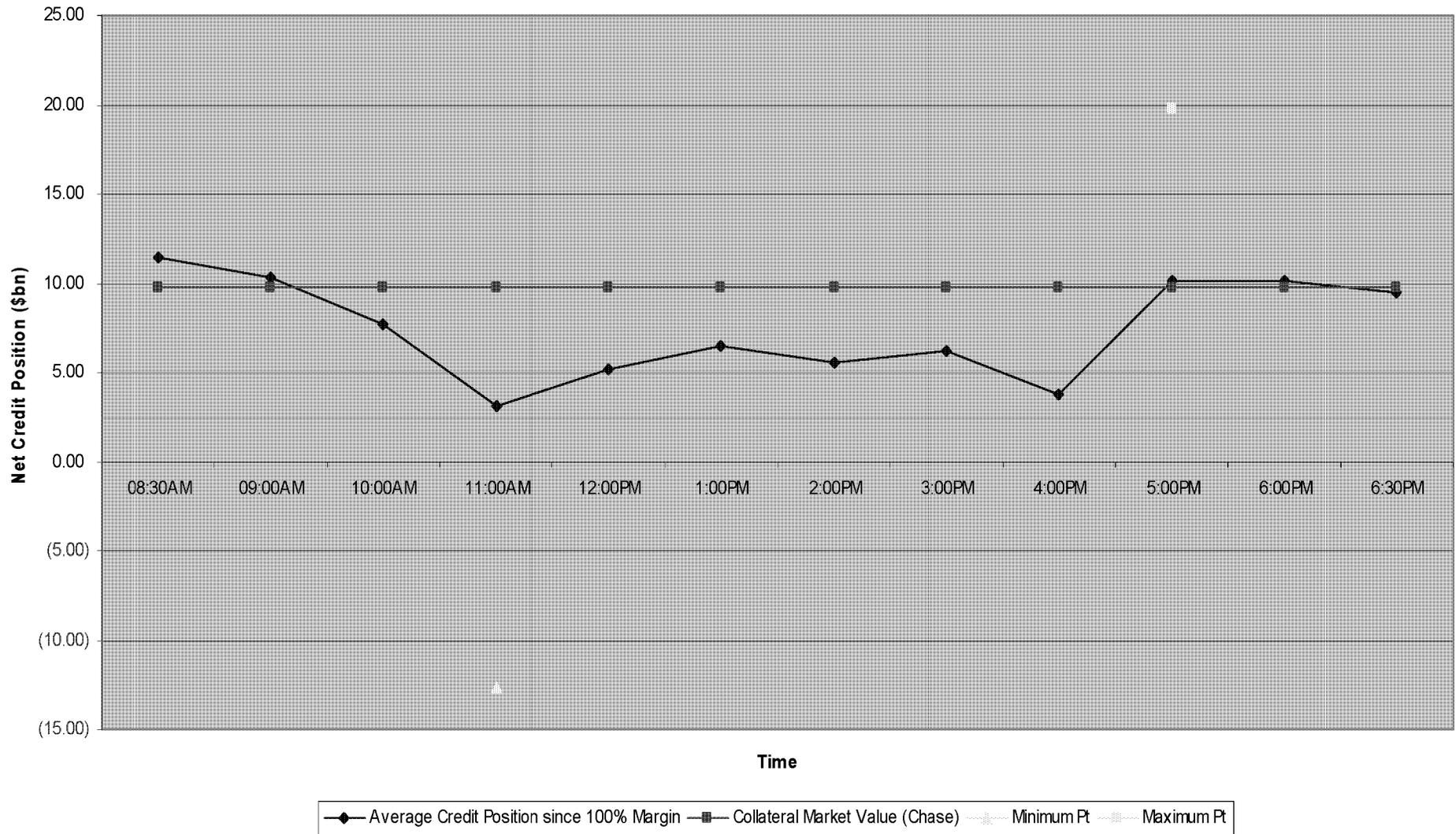


NFE Since August 14



LEHMAN BROTHERS

NFE Collateral Pledged as of 8/29

Note	Cusip	Price	Par	Market Value	Product	Lehman Company	Moody Rating
Fenway	31465DJA3	100.00	3,003,563,000.00	3,003,563,000.00	SLN	LBHI	
Pine	722490AA7	100.00	1,025,000,000.00	1,025,000,000.00	Corporate	LBHI	A3
Spruce	852079AB8	62.62	1,384,050,000.00	866,725,961.40	Asset Backs	LBHI	A2
Verano	92336PAA4	100.00	1,352,600,000.00	1,352,600,161.24	Corporate	LBHI	A3
Subtotal			6,765,213,000.00	6,247,889,122.64			
Loan FNG	R3JNRNOTE	24.70	272,591,489.00	67,323,930.12	MTN	LCPI	
SASCO	78403WAA6	79.53	600,000,000.00	477,157,258.99	CMO	LCPI	
Delta Topco	WE370	-	627,966,263.00	0.00	Corporate	LCPI	
Cayman Partners	H20083FRN	100.00	172,876,141.00	172,876,141.00	Corporate	LCPI	
Cayman Partners	APQCAYMAN	100.00	41,633,014.00	41,633,014.42	Corporate	LCPI	
Cayman Partners	PQHDSFRNA	100.00	78,162,508.00	78,162,508.00	Corporate	LCPI	
HD Supply	40415RAC9	66.00	81,455,477.00	59,197,769.23	Corporate	LCPI	Caa
Subtotal			1,874,684,892.00	896,350,621.76			
GRAND TOTAL			8,639,897,892.00	7,144,239,744.40			

LEHMAN BROTHERS