

NFE Collateral Details
As of 9/10/2008 COB

Note	Cusip	LEH Price	LEH MV	Chase Price	Chase MV	Par	Product	Company	Company	Ledger	Maturity	Redemption	Payment	Moody Rating	S&P Rating
Fenway	31465DJR6	99.89	1,000,151,286.39	100.00	1,001,300,000.00	1,001,300,000.00	CP	LBHI	4	AX9	9/25/08				
Fenway	31465DJQ8	99.89	1,000,133,443.89	100.00	1,001,200,000.00	1,001,200,000.00	CP	LBHI	4	AX9	9/24/08				
Fenway	31465DJP0	99.90	1,000,115,585.00	100.00	1,001,100,000.00	1,001,100,000.00	CP	LBHI	4	AX9	9/23/08				
Pine	722490AA7	100.00	924,021,662.72	100.00	1,025,000,000.00	1,025,000,000.00	ABS	LBHI	4	ATG	2/14/14	Monthly on 15th	15-Nov-08	A3	A-
Pine	722490AB5	100.00	48.86	n/a	n/a	488,600,000.00	ABS	LBHI	C	133	2/14/14			A3	A-
Pine	722490AD1	100.00	13.24	n/a	n/a	132,400,000.00	ABS	LBHI	C	133	2/14/14				
Pine	722490AE9	100.00	24,600,000.00	n/a	n/a	246,000,000.00	ABS	LBHI	C	133	2/14/14				
Spruce	852079AB8	97.00	709,222,644.37	97.00	868,965,640.10	1,384,050,000.00	ABS	LBHI	4	ATG	10/15/17	Monthly on 15th	15-Oct-08	A2	A
Spruce	852079AC6	100.00	168,700,000.00	n/a	n/a	168,700,000.00	ABS	LBHI	C	133	10/15/17				
Verano	92336PAA4	100.00	1,352,600,000.00	100.00	1,352,600,000.00	1,352,600,000.00	ABS	LBHI	4	ATG	10/15/16	Monthly on 15th	15-Jan-08	A3	A-
Verano	92336PAC0	100.00	270,500,000.00	n/a	n/a	270,500,000.00	ABS	LBHI	C	133	10/15/16				
Subtotal			6,450,044,684.47		6,250,165,640.10	8,071,450,000.00									
Kingfisher	49567YAA5	101.17	971,233,630.94	101.15	971,086,006.16	960,000,000.00	ABS	LCPI	C	402	12/20/16				BBB+
Loan FNG	R3JNRNOTE	24.70	67,323,926.86	24.70	67,323,930.12	272,591,489.00	MTN	LCPI	C	41V	5/29/09				
SASCO	78403WAA6	98.19	477,901,251.07	98.18	477,839,255.33	600,000,000.00	CMO	LCPI	C	1NU	11/26/38				A
SASCO	78403W207	88.23	1,221,905,606.95	n/a	n/a	1,384,909,548.00	CMO	LCPI	C	1NU	11/26/38				
Delta Topco	WE370	11.78	73,955,586.79	-	0.00	627,966,263.00	Corp	LCPI	C	133	11/12/16				
Cayman Partners	H20083FRN	100.12	173,075,596.85	100.10	173,053,435.43	172,876,141.00	Corp	LCPI	C	MEL	6/27/13				
Cayman Partners	APQCAYMAN	100.00	41,633,014.42	100.00	41,633,014.42	41,633,014.00	Corp	LCPI	C	MEL	6/19/10				
Cayman Partners	PQHDSFRNA	100.12	78,252,687.99	100.10	78,242,668.15	78,162,508.00	Corp	LCPI	C	MEL	6/27/13				
HD Supply	40415RAC9	58.45	47,606,653.53	58.45	47,851,017.35	81,455,477.00	Corp	LCPI	C	DWF	9/1/15			Caa	CCC+
Subtotal			3,152,887,955.40		1,857,029,326.96	4,219,594,440.00									
GRAND TOTAL					8,107,194,967.06	12,291,044,440.00									