

**Aug 2006 to July 2007 Deals > 900mm and the single transaction loss**

Company Name	Data		
	Sum of Estimated STL	Sum of Leh Expected	Sum of Leh Papers
Intelsat	2,090	4,750	7,125
Weatherford	2,030	5,625	18,600
Houghton Mifflin Riverdeep Group	1,389	2,623	2,623
TXU Corp	1,368	4,869	4,869
First Data Corporation	1,203	3,620	3,620
Alcoa Inc.	1,200	5,000	5,000
Home Depot Supply	971	3,317	3,317
CDW Corporation	909	2,410	2,410
Dollar General	882	2,800	2,800
Harman International Industries	692	1,558	5,790
US FoodService	651	1,975	5,925
CVS	600	2,500	2,500
BCE	553	2,634	4,741
BAWAG PSK	550	1,637	1,637
Tognum AG	515	1,710	1,710
ProSiebenSat.1 Media AG	500	1,581	9,464
CBS Corporation	476	1,400	1,400
West Corp	465	1,360	1,360
IBM International Group BV	440	1,833	1,833
Sequa Corp	431	1,230	2,050
Tesoro	431	3,075	3,075
Alliance Data	424	1,322	1,322
Applebee's International, Inc.	403	2,239	2,239
Allison Transmission	390	1,125	4,500
Dockwise	388	1,165	1,165
Univision Communications	387	1,175	1,175
PHH Corporation	386	1,830	1,830
Formula One Group	378	973	973
United Rentals, Inc.	372	968	968
Thermo Electron Corp.	360	1,500	1,500
National Beef Packing Co.	335	1,030	1,030
Bulgarian Telecommunications	327	1,029	1,029
Endemol Holdings	322	955	3,822
Linde Material Handling Group	293	904	904
Pinnacle Foods	277	1,260	1,260
The Klockner Pentaplast Group	276	543	1,644
Guitar Center, Inc.	263	838	1,675
E.On	207	1,729	1,729
Chicago Mercantile Exchange	200	2,500	2,500
HEMA B.V.	198	638	1,276
PQ Corp	191	620	1,240
Bucyrus International, Inc.	185	1,320	1,320
Debitel Group	162	683	2,049
Cenveo, Inc.	162	900	900
Claire's Stores, Inc.	161	502	2,510
Asurion Corporation	159	506	2,530
GazTransport & Technigaz (GTT)	141	345	1,034
American Standard	128	546	1,525
Goodyear Engineered Products	125	358	1,085
Icopal A/S	112	370	1,232
<b>Grand Total</b>	<b>26,059</b>	<b>87,379</b>	<b>139,815</b>

**Aug 2006 to July 2007 Deals > 900mm and the single transaction loss**

Company Name	Data		
	Sum of Estimated STL	Sum of Leh Expected	Sum of Leh Papers
Intelsat	1,045	4,750	7,125
Weatherford	1,015	5,625	18,600
Houghton Mifflin Riverdeep Group	694	2,623	2,623
TXU Corp	684	4,869	4,869
First Data Corporation	601	3,620	3,620
Alcoa Inc.	600	5,000	5,000
Home Depot Supply	486	3,317	3,317
CDW Corporation	455	2,410	2,410
Dollar General	441	2,800	2,800
Harman International Industries	346	1,558	5,790
US FoodService	326	1,975	5,925
CVS	300	2,500	2,500
BCE	277	2,634	4,741
BAWAG PSK	275	1,637	1,637
Tognum AG	258	1,710	1,710
ProSiebenSat.1 Media AG	250	1,581	9,464
CBS Corporation	238	1,400	1,400
West Corp	232	1,360	1,360
IBM International Group BV	220	1,833	1,833
Sequa Corp	216	1,230	2,050
Tesoro	215	3,075	3,075
Alliance Data	212	1,322	1,322
Applebee's International, Inc.	202	2,239	2,239
Allison Transmission	195	1,125	4,500
Dockwise	194	1,165	1,165
Univision Communications	193	1,175	1,175
PHH Corporation	193	1,830	1,830
Formula One Group	189	973	973
United Rentals, Inc.	186	968	968
Thermo Electron Corp.	180	1,500	1,500
National Beef Packing Co.	168	1,030	1,030
Bulgarian Telecommunications	164	1,029	1,029
Endemol Holdings	161	955	3,822
Linde Material Handling Group	146	904	904
Pinnacle Foods	138	1,260	1,260
The Klockner Pentaplast Group	138	543	1,644
Guitar Center, Inc.	132	838	1,675
E.On	104	1,729	1,729
Chicago Mercantile Exchange	100	2,500	2,500
HEMA B.V.	99	638	1,276
PQ Corp	95	620	1,240
Bucyrus International, Inc.	92	1,320	1,320
Debitel Group	81	683	2,049
Cenveo, Inc.	81	900	900
Claire's Stores, Inc.	81	502	2,510
Asurion Corporation	79	506	2,530
GazTransport & Technigaz (GTT)	71	345	1,034
American Standard	64	546	1,525
Goodyear Engineered Products	63	358	1,085
Icopal A/S	56	370	1,232
<b>Grand Total</b>	<b>13,030</b>	<b>87,379</b>	<b>139,815</b>

Company Name	Sponsor	Total	Leh Papers	Leh Expected	ted STL	Facility Description	Expected Ratings	STL Factor	MKT	Bus	Pricing	Structural	Enterprise	Sr Debt	Total Debt	Equity %	Deal Prob	Jursidiction	Industry	Lehman Region	Business Line	Timeline	
ProSiebenSat.1 Media AG	Permira	1,185	1,185	198	15	Sr Revolver	B1	8	N	N	Y	Y	12.0	4.8	8.5	20.0	90%	Germany	Media	Europe	HY	3+	
ProSiebenSat.1 Media AG		6,606	6,606	1,103	84	Term Loan B	B1	8	N	N	Y	Y	12.0	4.8	8.5	20.0	90%	Germany	Media	Europe	HY	3+	
ProSiebenSat.1 Media AG		659	659	110	23	2nd Lien	B3	21	N	N	Y	Y	12.0	4.8	8.5	20.0	90%	Germany	Media	Europe	HY	3+	
ProSiebenSat.1 Media AG		1,014	1,014	169	35	Mezzanine	B3	21	N	N	Y	Y	12.0	4.8	8.5	20.0	90%	Germany	Media	Europe	HY	3+	
CVS		5,000	2,500	2,500	178	Bridge Commitment	Baa2	7	N	Y	N	N					90%	USA	Retail	USA	HY	3+	
Bucyrus International, Inc.		450	450	450	18	Sr Revolver	Ba3	4	N	Y	Y	Y		3.6	3.6	26.6	190%	USA	Industrial	USA	HY	3+	
Bucyrus International, Inc.		870	870	870	35	Term Loan B	Ba3	4	N	Y	Y	Y		3.6	3.6	26.6	290%	USA	Industrial	USA	HY	3+	
Pinnacle Foods		150	105	105	4	Sr Revolver	Ba3	4	N	Y	Y	Y	9.0	6.0	7.0	24.9	133%	USA	Food	USA	HY	3+	
Pinnacle Foods		1,000	700	700	28	Term Loan B	Ba3	4	N	Y	Y	Y	9.0	6.0	7.0	24.9	233%	USA	Food	USA	HY	3+	
Pinnacle Foods		650	455	455	66	Bridge Commitment	B2	15	N	Y	Y	Y	9.0	6.0	7.0	24.9	333%	USA	Food	USA	HY	3+	
Dollar General		1,000	500	500	27	ABL	B2	5	N	Y	Y	Y	10.0	6.7	7.7	31.5	190%	USA	Retail	USA	HY	3+	
Dollar General		2,500	1,250	1,250	66	Term Loan B	B2	5	N	Y	Y	Y	10.0	6.7	7.7	31.5	290%	USA	Retail	USA	HY	3+	
Dollar General		2,100	1,050	1,050	205	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	10.0	6.7	7.7	31.5	390%	USA	Retail	USA	HY	3+	
PHH Corporation	GE	4,000	1,200	1,200	85	Warehouse	Baa3	7	N	Y	Y	Y					16.7	190%	USA	Financial	USA	HY	3+
PHH Corporation		900	270	270	11	Sr Revolver	Ba1	4	N	Y	Y	Y					17.7	290%	USA	Financial	USA	HY	3+
PHH Corporation		800	240	240	10	Term Loan B	Ba1	4	N	Y	Y	Y					18.7	390%	USA	Financial	USA	HY	3+
PHH Corporation		300	90	90	13	2nd Lien	B3	15	N	Y	Y	Y					19.7	490%	USA	Financial	USA	HY	3+
PHH Corporation		100	30	30	4	Bridge Commitment	B3	15	N	Y	Y	Y					20.7	590%	USA	Financial	USA	HY	3+
Bulgarian Telecommunications		267	134	134	10	Sr Revolver	B1	8	N	N	Y	Y	8.0	5.3	6.6	20.0	133%	Bulgaria	Telecom	Europe	HY	3+	
Bulgarian Telecommunications		1,417	708	708	54	Term Loan B	B1	8	N	N	Y	Y	8.0	5.3	6.6	20.0	233%	Bulgaria	Telecom	Europe	HY	3+	
Bulgarian Telecommunications		374	187	187	39	Bridge Commitment	B3	21	N	N	Y	Y	8.0	5.3	6.6	20.0	333%	Bulgaria	Telecom	Europe	HY	3+	
TXU Corp	TPG	5,750	676	676	48	Sr Revolver	Baa2	7	N	Y	Y	Y	11.5		8.2	18.0	190%	USA	Energy	USA	HY	3+	
TXU Corp		20,150	2,370	2,370	126	Term Loan B	Ba3/B1	5	N	Y	Y	Y	11.5		8.2	18.0	290%	USA	Energy	USA	HY	3+	
TXU Corp		11,250	1,323	1,323	192	Bridge Commitment	B3	15	N	Y	Y	Y	11.5		8.2	18.0	390%	USA	Energy	USA	HY	3+	
TXU Corp		8,385	500	500	175	Equity Commitment	NR	35	N	Y	Y	Y	11.5		8.2	18.0	490%	USA	Energy	USA	HY	3+	
First Data Corporation		2,000	260	260	10	Sr Revolver	Ba3	4	N	Y	Y	N	11.7	7.2	9.1	23.7	190%	USA	Technolo	USA	HY	3+	
First Data Corporation		14,000	1,820	1,820	73	Term Loan B	Ba3	4	N	Y	Y	N	11.7	7.2	9.1	23.7	290%	USA	Technolo	USA	HY	3+	
First Data Corporation		8,000	1,040	1,040	203	Bridge Commitment	B3/Caa1	20	N	Y	Y	N	11.7	7.2	9.1	23.7	390%	USA	Technolo	USA	HY	3+	
First Data Corporation		6,950	500	500	175	Equity Commitment	NR	35	N	Y	Y	N	11.7	7.2	9.1	23.7	490%	USA	Technolo	USA	HY	3+	
BAWAG PSK		2,593	1,296	1,296	92	PIK	A2	7	N	N	N	N					190%	Austria	Bank	Europe	HY	3+	
BAWAG PSK		2,047	341	341	119	Equity Commitment	NR	35	N	N	N	N					290%	Austria	Bank	Europe	HY	3+	
Harman International Industries		650	650	130	7	Sr Revolver	B1	5	N	Y	Y	Y	15.4	5.7	8.0	45.6	190%	USA	Automoti	USA	HY	3+	
Harman International Industries		2,540	2,540	508	27	Term Loan B	B1	5	N	Y	Y	Y	16.4	5.7	8.0	46.6	290%	USA	Automoti	USA	HY	3+	
Harman International Industries		2,100	2,100	420	82	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	17.4	5.7	8.0	47.6	390%	USA	Automoti	USA	HY	3+	
Harman International Industries		2,000	500	500	175	Equity Commitment	NR	35	N	Y	Y	Y	18.4	5.7	8.0	48.6	490%	USA	Automoti	USA	HY	3+	
Dockwise		100	100	100	8	Sr Revolver	B1	8	N	N	Y	Y	9.6	5.3	5.7	40.6	190%		Shipping	USA	HY	3+	
Dockwise		800	800	800	61	Term Loan B	B1	8	N	N	Y	Y	9.6	5.3	5.7	40.6	290%		Shipping	USA	HY	3+	
Dockwise		200	200	200	42	2nd Lien	B3	21	N	N	Y	Y	9.6	5.3	5.7	40.6	390%		Shipping	USA	HY	3+	
Dockwise		65	65	65	14	PIK	B3	21	N	N	Y	Y	9.6	5.3	5.7	40.6	490%		Shipping	USA	HY	3+	
Weatherford		1,650	1,650	413	22	Sr Revolver	B1	5	N	Y	Y	Y	10.5	7.3	8.0	20.0	150%	USA	Oil & Ga	USA	HY	3+	
Weatherford		9,550	9,550	2,388	127	Term Loan B	B1	5	N	Y	Y	Y	10.5	7.3	8.0	20.0	250%	USA	Oil & Ga	USA	HY	3+	
Weatherford		6,100	6,100	1,525	297	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	10.5	7.3	8.0	20.0	350%	USA	Oil & Ga	USA	HY	3+	
Weatherford		2,800	1,300	1,300	254	Equity Commitment	B3/Caa1	20	N	Y	Y	Y	10.5	7.3	8.0	20.0	450%	USA	Oil & Ga	USA	HY	3+	
US FoodService		2,200	2,200	733	39	ABL	B3	5	N	Y	Y	Y	12.6	7.4	8.7	31.0	150%	USA	Food & F	USA	HY	3+	
US FoodService		1,950	1,950	650	34	Term Loan B	B3	5	N	Y	Y	Y	12.6	7.4	8.7	31.0	250%	USA	Food & F	USA	HY	3+	
US FoodService		1,775	1,775	592	141	Bridge Commitment	Caa1	24	N	Y	Y	Y	12.6	7.4	8.7	31.0	350%	USA	Food & F	USA	HY	3+	
The Klockner Pentaplast Group		171	171	56	4	Sr Revolver	B2	8	N	N	Y	Y	7.9	5.7	6.5	17.6	160%	Germany	Packagin	Europe	HY	3+	
The Klockner Pentaplast Group		962	962	317	24	Term Loan B	B2	8	N	N	Y	Y	7.9	5.7	6.5	17.6	260%	Germany	Packagin	Europe	HY	3+	
The Klockner Pentaplast Group		341	341	113	40	2nd Lien	Caa1	36	N	N	Y	Y	7.9	5.7	6.5	17.6	360%	Germany	Packagin	Europe	HY	3+	
The Klockner Pentaplast Group		171	171	56	20	Mezzanine	Caa1	36	N	N	Y	Y	7.9	5.7	6.5	17.6	460%	Germany	Packagin	Europe	HY	3+	

Company Name	Sponsor	Leh Total	Leh Papers	Leh Expected	ted STL	Facility Description	Expected Ratings	STL Factor	MKT	Bus	Pricing	Structural	Enterprise	Sr Debt	Total Debt	Equity %	Deal Prob	Jursdiction	Industry	Lehman Region	Business Line	Timeline
Asurion Corporation		100	100	20	1	Sr Revolver	B1	5	N	Y	Y	Y	17.0	6.0	9.0	47.0	133%	USA	Telecom	USA	HY	3+
Asurion Corporation		1,755	1,755	351	19	Term Loan B	B1	5	N	Y	Y	Y	17.0	6.0	9.0	47.0	233%	USA	Telecom	USA	HY	3+
Asurion Corporation		675	675	135	32	2nd Lien	Caa1	24	N	Y	Y	Y	17.0	6.0	9.0	47.0	333%	USA	Telecom	USA	HY	3+
IBM International Group BV		11,500	1,833	1,833	130	Bridge Commitment	A1	7	N	N	N	N			5.7		190%	USA	Technolo	USA	HG	3+
Chicago Mercantile Exchange		2,500	2,500	2,500	60	Bridge Commitment	AA	2	N	Y	N	N					190%	USA	FF's	USA	HG	3+
CDW Corporation		700	280	280	11	ABL	Ba3	4	N	Y	Y	Y	14.2	7.0	8.5	37.2	133%	USA	Retail	USA	HY	3+
CDW Corporation		2,200	880	880	35	Term Loan B	Ba3	4	N	Y	Y	Y	14.2	7.0	8.5	37.2	233%	USA	Retail	USA	HY	3+
CDW Corporation		2,000	800	800	156	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	14.2	7.0	8.5	37.2	333%	USA	Retail	USA	HY	3+
CDW Corporation		-	450	450	158	Equity Commitment	NR	35	N	Y	Y	Y	14.2	7.0	8.5	37.2	433%	USA	Retail	USA	HY	3+
Alliance Data		500	100	100	4	Sr Revolver	Ba3	4	N	Y	Y	N		8.7	9.3	20.4	190%	USA	Services	USA	HY	3+
Alliance Data		3,900	780	780	31	Term Loan B	Ba3	4	N	Y	Y	N		8.7	9.3	20.4	290%	USA	Services	USA	HY	3+
Alliance Data		2,210	442	442	105	Bridge Commitment	Caa1	24	N	Y	Y	N		8.7	9.3	20.4	390%	USA	Services	USA	HY	3+
Alcoa Inc.		30,000	5,000	5,000	355	Bridge Commitment	Baa3	7	N	Y	Y	N			3.7	35.2	150%	USA	Industrial	USA	HG	3+
Allison Transmission		400	400	100	5	ABL	B3	5	N	Y	Y	N	8.5	4.2	6.9	20.5	133%	USA	Automoti	USA	HY	3+
Allison Transmission		2,600	2,600	650	34	Term Loan B	B3	5	N	Y	Y	N	8.5	4.2	6.9	20.5	233%	USA	Automoti	USA	HY	3+
Allison Transmission		1,500	1,500	375	89	Bridge Commitment	Caa1	24	N	Y	Y	N	8.5	4.2	6.9	20.5	333%	USA	Automoti	USA	HY	3+
Endemol Holdings		940	940	235	18	Sr Revolver	B1	8	N	N	Y	Y	12.3	7.2	9.3	25.0	190%	Holland	Media	Europe	HY	3+
Endemol Holdings		1,961	1,961	490	37	Term Loan B	B1	8	N	N	Y	Y	12.3	7.2	9.3	25.0	290%	Holland	Media	Europe	HY	3+
Endemol Holdings		369	369	92	19	2nd Lien	B3	21	N	N	Y	Y	12.3	7.2	9.3	25.0	390%	Holland	Media	Europe	HY	3+
Endemol Holdings		551	551	138	29	Mezzanine	B3	21	N	N	Y	Y	12.3	7.2	9.3	25.0	490%	Holland	Media	Europe	HY	3+
Debitel Group		201	201	67	4	Sr Revolver	Ba2	6	N	N	Y	N	8.0	4.2	4.7	41.0	133%	Germany	Telecom	Europe	HY	3+
Debitel Group		1,646	1,646	549	31	Term Loan B	Ba2	6	N	N	Y	N	8.0	4.2	4.7	41.0	233%	Germany	Telecom	Europe	HY	3+
Debitel Group		201	201	67	14	2nd Lien	B3	21	N	N	Y	N	8.0	4.2	4.7	41.0	333%	Germany	Telecom	Europe	HY	3+
HEMA B.V.		269	269	134	10	Sr Revolver	B1	8	N	N	Y	N	8.9	6.3	6.8	23.5	133%		Retail	Europe	HY	3+
HEMA B.V.		806	806	403	31	Term Loan B	B1	8	N	N	Y	N	8.9	6.3	6.8	23.5	233%		Retail	Europe	HY	3+
HEMA B.V.		134	134	67	14	2nd Lien	B3	21	N	N	Y	N	8.9	6.3	6.8	23.5	333%		Retail	Europe	HY	3+
HEMA B.V.		67	67	34	7	PIK	B3	21	N	N	Y	N	8.9	6.3	6.8	23.5	433%		Retail	Europe	HY	3+
PQ Corp		100	100	50	3	Sr Revolver	B1	5	N	Y	Y	Y	5.1	5.8	7.0	27.1	133%	USA	Chemical	USA	HY	3+
PQ Corp		700	700	350	19	Term Loan B	B1	5	N	Y	Y	Y	5.1	5.8	7.0	27.1	233%	USA	Chemical	USA	HY	3+
PQ Corp		440	440	220	43	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	5.1	5.8	7.0	27.1	333%	USA	Chemical	USA	HY	3+
Sequa Corp		150	150	90	5	Sr Revolver	B2	5	N	Y	Y	N	10.1	4.7	7.2	32.0	175%	USA	Aerospac	USA	HY	3+
Sequa Corp		1,200	1,200	720	38	Term Loan B	B2	5	N	Y	Y	N	10.1	4.7	7.2	32.0	275%	USA	Aerospac	USA	HY	3+
Sequa Corp		700	700	420	100	Bridge Commitment	Caa1	24	N	Y	Y	N	10.1	4.7	7.2	32.0	375%	USA	Aerospac	USA	HY	3+
Guitar Center, Inc.		375	375	188	10	ABL	B2	5	N	Y	Y	Y	10.2	4.2	7.6	29.2	133%	USA	Retail	USA	HY	3+
Guitar Center, Inc.		675	675	338	18	Term Loan B	B2	5	N	Y	Y	Y	10.2	4.2	7.6	29.2	233%	USA	Retail	USA	HY	3+
Guitar Center, Inc.		625	625	313	61	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	10.2	4.2	7.6	29.2	333%	USA	Retail	USA	HY	3+
Home Depot Supply		400	133	133	5	Sr Revolver	Ba3	4	N	Y	Y	Y	10.5	4.7	8.5	26.3	190%	USA	Services	USA	HY	3+
Home Depot Supply		2,000	667	667	27	ABL	Ba3	4	N	Y	Y	Y	10.5	4.7	8.5	26.3	290%	USA	Services	USA	HY	3+
Home Depot Supply		3,750	1,250	1,250	50	Term Loan B	Ba3	4	N	Y	Y	Y	10.5	4.7	8.5	26.3	390%	USA	Services	USA	HY	3+
Home Depot Supply		3,801	1,267	1,267	247	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	10.5	4.7	8.5	26.3	490%	USA	Services	USA	HY	3+
Houghton Mifflin Riverdeep Group		500	150	150	11	Sr Revolver	B1	8	N	N	Y	Y	5.6	8.6			190%	USA	Publishin	USA	HY	3+
Houghton Mifflin Riverdeep Group		5,300	1,590	1,590	121	Term Loan B	B1	8	N	N	Y	Y	5.6	8.6			290%	USA	Publishin	USA	HY	3+
Houghton Mifflin Riverdeep Group		2,075	623	623	222	2nd Lien	Caa1	36	N	N	Y	Y	5.6	8.6			390%	USA	Publishin	USA	HY	3+
Houghton Mifflin Riverdeep Group		869	261	261	93	PIK	Caa2	36	N	N	Y	Y	5.6	8.6			490%	USA	Publishin	USA	HY	3+
Applebee's International, Inc.		100	100	100	5	Sr Revolver	B2	5	N	Y	Y	Y	9.6	7.7	7.7	24.9	190%	USA	Food & F	USA	HY	3+
Applebee's International, Inc.		1,950	1,950	1,950	103	Term Loan B	B2	5	N	Y	Y	Y	9.6	7.7	7.7	24.9	290%	USA	Food & F	USA	HY	3+
Applebee's International, Inc.		189	189	189	10	2nd Lien	B2	5	N	Y	Y	Y	9.6	7.7	7.7	24.9	390%	USA	Food & F	USA	HY	3+
United Rentals, Inc.		1,500	225	225	9	Sr Revolver	Ba3	4	N	Y	Y	Y	5.0	3.5	5.0	22.0	190%	USA	Equipme	USA	HY	3+
United Rentals, Inc.		1,000	150	150	6	ABL	Ba3	4	N	Y	Y	Y	3.5	5.0	22.0	290%	USA	Equipme	USA	HY	3+	
United Rentals, Inc.		3,950	593	593	116	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	3.5	5.0	22.0	390%	USA	Equipme	USA	HY	3+	

Company Name	Sponsor	Total	Leh Papers	Leh Expected	ted STL	Facility Description	Expected Ratings	STL Factor	MKT	Bus	Pricing	Structural	Enterprise	Sr Debt	Total Debt	Equity %	Deal Prob	Jursidiction	Industry	Lehman Region	Business Line	Timeline
American Standard		250	250	63	3	Sr Revolver	B2	5	N	Y	Y	N	7.9	4.9	6.0	24.4	175%	USA	Manufact	USA	HY	3+
American Standard		815	815	204	11	Term Loan B	B2	5	N	Y	Y	N	7.9	4.9	6.0	24.4	275%	USA	Manufact	USA	HY	3+
American Standard		220	220	220	32	2nd Lien	B3	15	N	Y	Y	N	7.9	4.9	6.0	24.4	375%	USA	Manufact	USA	HY	3+
American Standard		240	240	60	14	Mezzanine	Caa1	24	N	Y	Y	N	7.9	4.9	6.0	24.4	475%	USA	Manufact	USA	HY	3+
GazTransport & Technigaz (GTT)		276	276	92	7	Sr Revolver	B1	8	N	N	Y	N		4.7	5.0	27.4	175%	France	Industrial	Europe	HY	3+
GazTransport & Technigaz (GTT)		276	276	92	7	Term Loan B	B1	8	N	N	Y	N		4.7	5.0	27.4	275%	France	Industrial	Europe	HY	3+
GazTransport & Technigaz (GTT)		482	482	161	33	2nd Lien	B3	21	N	N	Y	N		4.7	5.0	27.4	375%	France	Industrial	Europe	HY	3+
Icopal A/S		276	276	83	6	Sr Revolver	B1	8	N	N	Y	Y		6.5	8.1	21.0	190%	Denmark	Industrial	Europe	HY	3+
Icopal A/S		642	642	193	15	Term Loan B	B1	8	N	N	Y	Y		6.5	8.1	21.0	290%	Denmark	Industrial	Europe	HY	3+
Icopal A/S		149	149	45	3	2nd Lien	B2	8	N	N	Y	Y		6.5	8.1	21.0	390%	Denmark	Industrial	Europe	HY	3+
Icopal A/S		120	120	36	7	Mezzanine	B3	21	N	N	Y	Y		6.5	8.1	21.0	490%	Denmark	Industrial	Europe	HY	3+
Icopal A/S		45	45	13	3	PIK	B3	21	N	N	Y	Y		6.5	8.1	21.0	590%	Denmark	Industrial	Europe	HY	3+
Intelsat		14,249	7,125	4,750	807	Bridge Commitment	Ba3/Caa2	17	N	Y	Y	N	9.5		9.1	7.5	133%	USA	Satellite	USA	HY	3+
Tognum AG		4,370	1,311	1,311	69	Term Loan B	B1	5	N	Y	Y	N	9.5	3.2	3.2	64.5	133%	Finland	Industrial	Europe	HY	3+
Tognum AG		1,330	399	399	140	Equity Commitment	NR	35	N	Y	Y	N	9.5	3.2	3.2	64.5	233%	Finland	Industrial	Europe	HY	3+
National Beef Packing Co.		700	250	250	13	Sr Revolver	B2	5	N	Y	Y	Y	7.0	5.5	6.5	10.7	190%	USA	Food & F	USA	HY	3+
National Beef Packing Co.		800	480	480	25	Term Loan B	B2	5	N	Y	Y	Y	7.0	5.5	6.5	10.7	290%	USA	Food & F	USA	HY	3+
National Beef Packing Co.		500	300	300	71	Bridge Commitment	Caa1/Caa2	24	N	Y	Y	Y	7.0	5.5	6.5	10.7	390%	USA	Food & F	USA	HY	3+
Tesoro		2,000	1,000	1,000	40	ABL	Ba1	4	N	Y	Y	Y		2.2	2.7	29.3	133%	USA	Oil & Ga	USA	HY	3+
Tesoro		3,150	1,575	1,575	63	Term Loan B	Ba1	4	N	Y	Y	Y		2.2	2.7	29.3	233%	USA	Oil & Ga	USA	HY	3+
Tesoro		1,000	500	500	50	Bridge Commitment	Ba1	10	N	Y	Y	Y		2.2	2.7	29.3	333%	USA	Oil & Ga	USA	HY	3+
Claire's Stores, Inc.		200	200	40	2	Sr Revolver	B2	5	N	Y	Y	Y	9.5	6.9	7.7	21.5	133%	USA	Retail	USA	HY	3+
Claire's Stores, Inc.		1,325	1,325	265	14	Term Loan B	B2	5	N	Y	Y	Y	9.5	6.9	7.7	21.5	233%	USA	Retail	USA	HY	3+
Claire's Stores, Inc.		985	985	197	38	Bridge Commitment	B3/Caa1	20	N	Y	Y	Y	9.5	6.9	7.7	21.5	333%	USA	Retail	USA	HY	3+
Goodyear Engineered Products		100	100	33	2	Sr Revolver	B1	5	N	Y	Y	Y	8.3	6.0	6.0	28.4	133%	USA	Manufact	USA	HY	3+
Goodyear Engineered Products		615	615	203	11	Term Loan B	B1	5	N	Y	Y	Y	8.3	6.0	6.0	28.4	233%	USA	Manufact	USA	HY	3+
Goodyear Engineered Products		370	370	122	29	2nd Lien	Caa1	24	N	Y	Y	Y	8.3	6.0	6.0	28.4	333%	USA	Manufact	USA	HY	3+
CBS Corporation		1,400	1,400	1,400	140	Bridge Commitment	Baa3	10	N	N	N	N					190%	USA	Media	USA	HY	2-
BCE		17,959	3,233	1,796	72	Term Loan B	Ba2	4	N	Y	Y	N						Canada	Telecom	USA	HY	3+
BCE		8,381	1,509	838	122	Bridge Commitment	B3	15	N	Y	Y	N						Canada	Telecom	USA	HY	3+
E.On		1,729	1,729	1,729	57	Term Loan B	Baa3	3	N	N	N	N								EUR	HG	3+
Thermo Electron Corp.		400	400	400	40	Sr Revolver	Baa2	10	N	N	N	N								USA	HG	3+
Thermo Electron Corp.		1,100	1,100	1,100	110	Bridge Commitment	Baa3	10	N	N	N	N								USA	HG	3+
West Corp		250	100	100	5	Sr Revolver	B2	5	N	Y	Y	Y								USA	HY	3+
West Corp		2,050	820	820	43	Term Loan B	B2	5	N	Y	Y	Y								USA	HY	3+
West Corp		1,100	440	440	105	Bridge Commitment	Caa1	24	N	Y	Y	Y								USA	HY	3+
Univision Communications		750	75	75	4	Sr Revolver	B3	5	N	Y	Y	Y								USA	HY	3+
Univision Communications		7,500	750	750	40	Term Loan B	B3	5	N	Y	Y	Y								USA	HY	3+
Univision Communications		2,000	350	350	83	Bridge Commitment	Caa2	24	N	Y	Y	Y								USA	HY	3+
Cenveo, Inc.		200	100	100	5	Sr Revolver	B1	5	N	Y	Y	Y								USA	HY	3+
Cenveo, Inc.		1,600	800	800	42	Term Loan B	B1	5	N	Y	Y	Y								USA	HY	3+
Formula One Group	CVC	70	23	23	2	Sr Revolver	B2	8	N	N	Y	Y								EUR	HY	3+
Formula One Group		2,200	733	733	56	Term Loan B	B2	8	N	N	Y	Y								EUR	HY	3+
Formula One Group		300	100	100	36	2nd Lien	Caa1	36	N	N	Y	Y								EUR	HY	3+
Formula One Group		350	117	117	42	Mezzanine	Caa1	36	N	N	Y	Y								EUR	HY	3+
Linde Material Handling Group	KKR	904	181	181	14	Sr Revolver	B1	8	N	N	Y	Y								EUR	HY	3+
Linde Material Handling Group	GS	2,713	543	543	41	Term Loan B	B1	8	N	N	Y	Y								EUR	HY	3+
Linde Material Handling Group		258	52	52	11	2nd Lien	B3	21	N	N	Y	Y								EUR	HY	3+
Linde Material Handling Group		646	129	129	27	Mezzanine	B3	21	N	N	Y	Y								EUR	HY	3+

Company Name	Sponsor	Lehman				Facility Description	Expected Ratings	MKT	Bus	Pricing		Structural				
		Total	Papers	Expected	STL											
E.On		1,729	1,729	1,729	81			N	N	N	N	Europe	Energy	Europe	HG	
		1,729	1,729	1,729		Term Loan B	Aa3									
Thermo Electron Corp.		1,500	1,500	1,500	300			N	N	N	N	USA	Healthca	USA	HG	
		400	400	400		Sr Revolver	Baa2									
		1,100	1,100	1,100		Bridge Commitment	Baa3									
West Corp		3,400	1,360	1,360	143			N	Y	Y	Y	USA	Technolo	USA	HY	
		250	100	100		Sr Revolver	B2									
		2,050	820	820		Term Loan B	B2									
		1,100	440	440		Bridge Commitment	Caa1									
Univision Communications		10,250	1,175	1,175	262			N	Y	Y	Y	USA	Media	USA	HY	
		750	75	75		Sr Revolver	B3									
		7,500	750	750		Term Loan B	B3									
		2,000	350	350		Bridge Commitment	Caa2									
Cenveo, Inc.		1,800	900	900	96			N	Y	Y	Y	USA	Printing	USA	HY	
		200	100	100		Sr Revolver	B1									
		1,600	800	800		Term Loan B	B1									
Formula One Group	CVC	2,920	973	973	340			N	N	Y	Y	Europe	Leisure	Europe	HY	
		70	23	23		Sr Revolver	B2									
		2,200	733	733		Term Loan B	B2									
		300	100	100		2nd Lien	Caa1									
		350	117	117		Mezzanine	Caa1									
Linde Material Handling Group	KKR GS	4,521	904	904				N	N	Y	Y	Germany	Industrial	Europe	HY	
		904	181	181		Sr Revolver	B1									
		2,713	543	543		Term Loan B	B1									
		258	52	52		2nd Lien	B3									
		646	129	129		Mezzanine	B3									