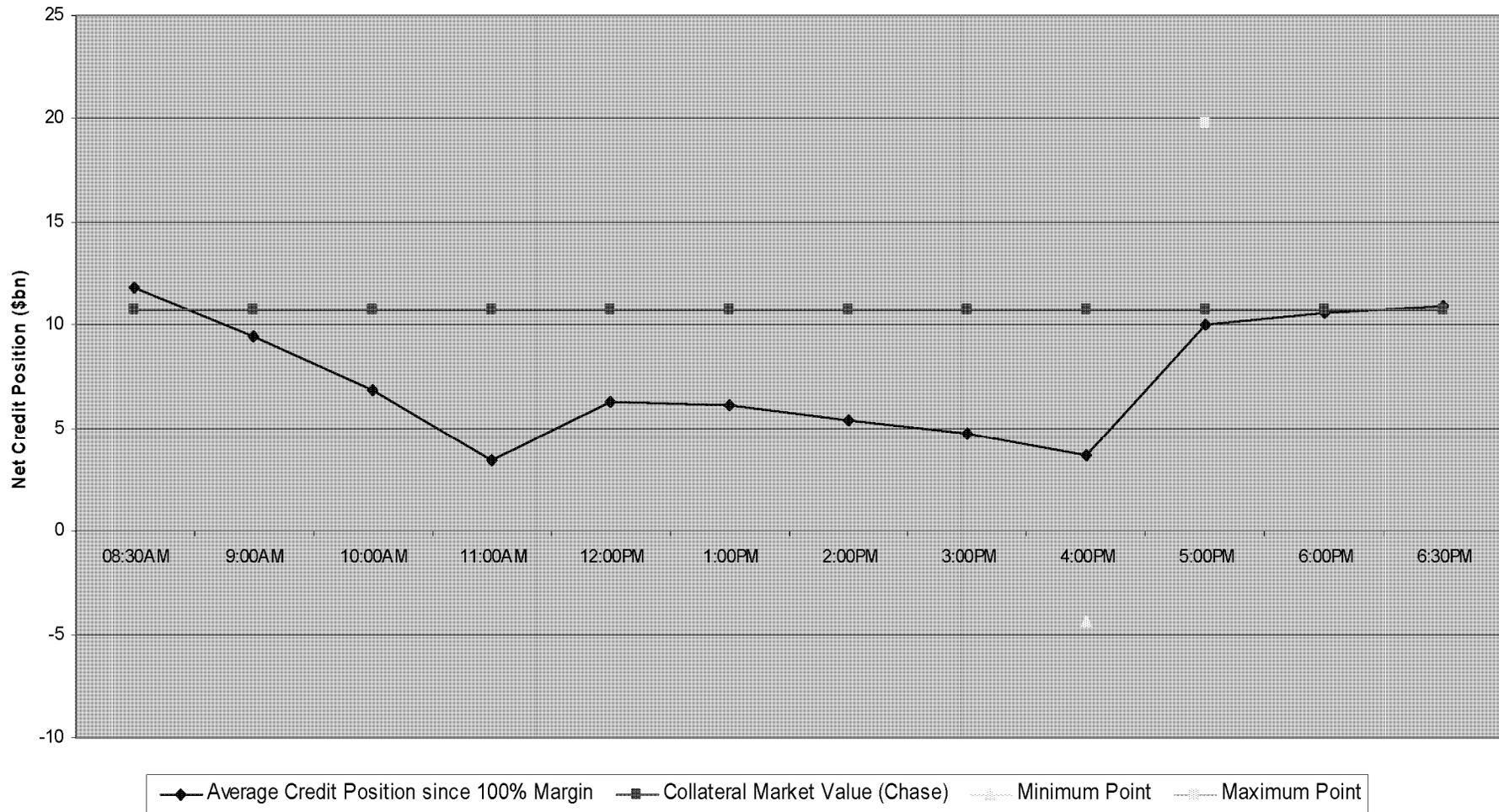


NFE Since August 14



NFE Collateral Pledged

Note	Cusip	Price	Market Value	Product	Lehman Company	Moody Rating	S&P Rating
Fenway	31464JYT3	99.97	3,000,309,059.83	SLN	LBH		
Kingfisher	49567YAA5	100.00	795,000,147.96	Corporate	LBH		BBB+
Pine	722490AA7	100.00	1,025,000,000.00	Corporate	LBH	A3	A-
Spruce	852079AA0	100.09	243,895,530.12	Asset Backs	LBH	B1	B+
Spruce	852079AB8	62.62	866,725,991.09	Asset Backs	LBH	A2	A
Verano	92336PAA4	100.00	1,352,600,097.69	Corporate	LBH	A3	A-
Verano	92336PAB2	100.00	180,400,000.00	Corporate	LBH	B1	B+
Subtotal			7,463,930,826.69				
Golden Gate	VE532	100.00	450,000,000.00	ABS	LCPI		
Loan FNG	R3JNRNOTE	43.59	118,813,361.94	MTN	LCPI		
SASCO	78403VAA6	98.00	2,009,000,000.00	CDO	LCPI		A
Delta Topco	VE370	-	0.00	Corporate	LCPI		
Cayman Partners	H20083FRN	100.00	172,876,141.00	Corporate	LCPI		
Cayman Partners	APQCAYMAN	100.00	41,633,014.00	Corporate	LCPI		
Cayman Partners	PQHDSFRNA	100.00	78,162,508.00	Corporate	LCPI		
Riopelle Broadway	RIPELSVNT	100.00	432,496,821.00	Corporate	LCPI		
HD Supply	40415RAC9	66.00	53,760,614.82	Corporate	LCPI	Caa	CCC+
Subtotal			3,356,742,460.76				
GRAND TOTAL			10,820,673,287.45				

LEHMAN BROTHERS