Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
~~LCPI~~	~~NORTHWEST AIRLINES $1.050BN 08-21-06~~	~~Courage Capital Mgmt~~		~~S~~	~~7/18/2008~~	~~USD~~	~~Assumed~~
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	~~ELLIOTT ASSOCIATES (MASTER)~~ KENSINGTON INTERNATIONAL LTD		S	9/11/2008	USD	Assumed
LCPI[2]	NORTHWEST AIRLINES $1.050BN 08-21-06	SPRINGFIELD ASSOCIATES, LLC		S	9/11/2008	USD	Assumed
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	GOLDMAN SACHS CREDIT PARTNER		S	9/11/2008	USD	Assumed
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	~~CYPRESSTREE INV PRTNRS II~~ CYPRESSTREE INTERNATIONAL LOAN HOLIDNG COMPANY LIMITED		S	9/11/2008	USD	Assumed
~~LCPI~~	~~NTK (NORTEK) HOLDINGS, INC.(PIK)~~	~~THL CREDIT PARTNERS, LP THL NORTEK (LUXEMBOURG) S.A.R.L.~~		~~S~~	~~9/15/2008~~	~~USD~~	~~Assumed~~
LCPI	PENN NAT'L GAMING,INC.10/03/05	DEUTSCHE BANK TRUST CO AMERICA		S	7/10/2008	USD	Assumed
LCPI	PENN NAT'L GAMING,INC.10/03/05	WACHOVIA BANK		S	7/18/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	~~ELLIOTT ASSOCIATES (MASTER)~~ KENSINGTON INTERNATIONAL LTD		S	6/6/2008	USD	Assumed
LCPI[2]	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	6/6/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	~~ELLIOTT ASSOCIATES (MASTER)~~ SPRINGFIELD ASSOCIATES, LLC		S	9/10/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	LEVINE LEICHTMAN CAPITAL		S	7/30/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	~~ELLIOTT ASSOCIATES (MASTER)~~ KENSINGTON INTERNATIONAL LTD		S	8/20/2008	USD	Assumed
LCPI	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	~~SANKATY CREDIT OPPORTUNITIES~~ LONG LANE MASTER TRUST IV		B	8/20/2008	USD	Assumed
LCPI[2]	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES II, LP		B	8/20/2008	USD	Assumed
LCPI[2]	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY CREDIT OPPORTUNITIES III, LP		B	8/20/2008	USD	Assumed
LCPI[2]	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS II, LP		B	8/20/2008	USD	Assumed
LCPI[2]	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SANKATY HIGH YIELD PARTNERS III, LP		B	8/20/2008	USD	Assumed
LCPI[2]	PLASTECH ENGINEERED 2ND LIEN (2/12/07)	SPRINGFIELD ASSOCIATES, LLC		S	8/20/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	~~BLACKROCK FIN. MGMT (MASTER)~~ BLACKROCK FIXED INCOME PORTABLE ALPHA FUND		S	7/30/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		S	7/30/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	SYMPHONY ASSET MANAGEMENT		S	8/21/2008	USD	Assumed
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	UBS LOAN FINANCE LLC		S	6/9/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	AVENUE ~~CAPITAL MGMT II (MSTR)~~ INVESTMENT, L.P.		S	4/22/2008	USD	~~Rejected~~ Assumed
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/17/2008	USD	Assumed
~~LCPI~~	~~QUEBECOR WORLD INC.~~	~~BANK OF NOVA SCOTIA~~		~~B~~	~~4/30/2008~~	~~USD~~	~~Assumed~~

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		S	5/1/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	CENTERBRIDGE HEDGE		S	7/28/2008	USD	Assumed
~~LCPI~~ LBHI	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		S	7/9/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	~~DEUTSCHE BANK AG~~ DEUTSCHE BANK TRUST COMPANY AMERICAS		B	1/25/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	~~HSBC MULTISTRATEGY ARBITRGE FD~~ HALBIS DISTRESSED OPPORTUNITIES MASTER FUND, LTD.		S	5/15/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	MORGAN STANLEY SENIOR FUNDING LOAN FUNDING, INC.		S	6/19/2008	USD	Assumed
LCPI	QUEBECOR WORLD INC.	ROYAL BANK OF CANADA		B	4/7/2008	USD	Assumed
LCPI	REALOGY CORP 4-10-07	BRIGADE ~~CAPITAL MGMT (MASTER)~~ LEV VAP STRUCT FD, LTD		S	8/12/2008	USD	Assumed
LCPI	REGENCY GAS SERVICES LP 4TH A&R 8-15-06	~~TCW ASSET MGMT NY~~ LOAN FUNDING I LLC		S	9/9/2008	USD	Assumed
LCPI	SOLUTIA INC TL 2-28-08.	CETUS CAPITAL LLC		S	7/29/2008	USD	Assumed
~~LCPI~~	~~SPANISH BROADCASTING - FIRST LIEN~~	~~GOLDENTREE 2004 TRUST~~		~~S~~	~~9/10/2008~~	~~USD~~	~~Assumed~~
~~LCPI~~	~~SPANISH BROADCASTING - FIRST LIEN~~	~~GOLDENTREE ASSET MANAGEMENT 2004 TRUST~~		~~S~~	~~9/10/2008~~	~~USD~~	~~Assumed~~
~~LCPI~~	~~SPANISH BROADCASTING - FIRST LIEN~~	~~GOLDENTREE ASSET MANAGEMENT 2004 TRUST~~		~~S~~	~~9/11/2008~~	~~USD~~	~~Assumed~~
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCPI[2]	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/10/2008	USD	Assumed
LCPI[2]	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY FINANCING, LTD		S	9/11/2008	USD	Assumed
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCPI[2]	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/10/2008	USD	Assumed
LCPI[2]	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE MULTISTRATEGY SUBSIDIARY LLC		S	9/11/2008	USD	Assumed
LCPI	SPIEGEL INC	LOEB PARTNERS		S	8/14/2008	USD	Assumed
LCPI[2]	SPIEGEL INC	INSTITUTIONAL BENCHMARK (MF)		S	8/14/2008	USD	Assumed
LCPI[2]	SPIEGEL INC	LOEB ARBITRAGE B FUND		S	8/14/2008	USD	Assumed
LCPI[2]	SPIEGEL INC	LOEB ARBITRAGE FUND		S	8/14/2008	USD	Assumed
LCPI[2]	SPIEGEL INC	LOEB OFFSHORE B FUND		S	8/14/2008	USD	Assumed
LCPI[2]	SPIEGEL INC	LOEB OFFSHORE FUND		S	8/14/2008	USD	Assumed
LCPI[2]	SPIEGEL INC	GOOD STEWARD TRADING CO		S	8/14/2008	USD	Assumed
LCPI	SPIEGEL INC	SCOGGIN ~~CAPITAL MGMT (MASTER)~~ WORLDWIDE FUND, LTD.		S	8/14/2008	USD	Assumed
LCPI	STAR TRIBUNE CO	OPPENHEIMER ~~FUNDS, INC. (MAST)~~ MST LOAN FD LLC		S	9/11/2008	USD	Assumed
LCPI	STAR TRIBUNE CO	OPPENHEIMER SENIOR FLOATING		S	9/11/2008	USD	Assumed
~~LCPI~~	~~SUNCAL - LBREP/L-SUNCAL MASTER I LLC~~	~~H/2 CAPITAL PARTNERS (MASTER)~~		~~S~~	~~9/15/2008~~	~~USD~~	~~Assumed~~
LCPI	SWIFT TRANSPORTATION (5/10/07)	BREVAN HOWARD MASTER FUND		S	9/3/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	SWIFT TRANSPORTATION (5/10/07)	CATALYST INVEST MGMT (MASTER)		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	CREDIT SUISSE ~~ASSET MGMT(MAST)~~ LOAN FUNDING LLC		S	7/18/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	~~JP MORGAN~~ JPM CHASE BANK N.A.		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/12/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/6/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	JP MORGAN WHITEFRIARS INC.		S	6/5/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE ~~MASTER FUND LTD.~~ CAPITAL PARTNERS (QP), LP		S	5/20/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE ~~MGMT LLC (MASTER)~~ CAPITAL PARTNERS (QP), LP		S	5/19/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE ~~MASTER FUND LTD~~ CAPITAL PARTNERS (QP) LP		S	5/27/2008	USD	~~Rejected~~ Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/20/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/19/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	LONGACRE MASTER FUND LTD		S	5/27/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MONARCH ~~CAPITAL, L.P.~~ MASTER FUNDING LTD.		S	7/30/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY SENIOR LOAN FUNDING, INC.		S	7/24/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	MORGAN STANLEY ~~INVESTMENT MGMT.~~ SENIOR LOAN FUNDING, INC.		S	7/21/2008	USD	~~Rejected~~ Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	PERELLA WEINBERG PARTNERS XMF		S	7/31/2008	USD	Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT ~~(MASTER)~~, LP II		S	6/4/2008	USD	~~Rejected~~ Assumed
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MGMT ~~(MASTER)~~, LP II		S	6/4/2008	USD	~~Rejected~~ Assumed
LCPI[2]	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI[2]	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		S	6/4/2008	USD	Assumed
LCPI[2]	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI[2]	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		S	6/4/2008	USD	Assumed
LCPI	TARGUS GROUP INTERNATIONAL, INC.	CREDIT SUISSE ASSET MGMT(MAST)		S	8/19/2008	USD	Assumed
LCPI	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/16/2007	USD	Assumed
LCPI	TECHNICAL OLYMPIC USA (TOUSA)	DEUTSCHE BANK AG NEW YORK BRANCH		S	10/18/2007	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK GLOBAL FRIT		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK LIMITED DURATION INC		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	BLACKROCK SENIOR INC SRIES III		B	7/14/2008	USD	Assumed
LCPI	THERMO FLUIDS	GRACE BAY HOLDINGS		S	7/14/2008	USD	Assumed
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	ROYAL BANK OF CANADA		S	9/2/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (revolver)	DK ACQUISITION PARTNERS LP		S	8/26/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	DK ACQUISITION PARTNERS LP		S	8/22/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	FARALLON CAPITAL PARTNERS, LP		S	9/12/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	KNIGHTHEAD CAPITAL MGMT (MST)		B	9/12/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	KNIGHTHEAD CAPITAL MGMT (MST)		S	8/27/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	~~MH DAVIDSON~~ DK ACQUISITION PARTNERS LP		B	8/28/2008	USD	Assumed
LCPI	TRONOX WORLDWIDE LLC (11/05) (tranche A term loan)	~~MH DAVIDSON~~ DK ACQUISITION PARTNERS LP		S	8/21/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DEUTSCHE BANK AG NEW YORK BRANCH		S	8/5/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	DURHAM ACQUISITION CO., LLC		S	8/1/2008	USD	~~Rejected~~ Assumed
LCPI	US AIRWAYS GROUP 03-07	JOHN HANCOCK (MASTER)		S	9/2/2008	USD	Assumed
LCPI	US AIRWAYS GROUP 03-07	SANKATY ~~ADVISORS, INC.~~ (PROSPECT FUNDING)		S	8/5/2008	USD	Assumed
LCPI	USI HOLDINGS CORP. (5/4/07)	~~CREDIT SUISSE CAP~~/BLT 39 LLC		S	9/10/2008	USD	~~Rejected~~ Assumed
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	VINACASA CLO LTD		S	9/12/2008	USD	Assumed
LCPI	VISTEON 6.13.06	~~PENTWATER CAPITAL MANAGMNT MST~~ DEUTSCHE BANK AG NEW YORK BRANCH		S	9/12/2008	USD	Assumed
LCPI	VISTEON 6.13.06	~~PENTWATER CAPITAL MANAGMNT MST~~ DEUTSCHE BANK AG NEW YORK BRANCH		S	9/4/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (6 yr Term B DD Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/29/2008	USD	Assumed
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	Ta Chong Bank		S	7/30/2008	USD	Assumed
LCPI	WASTE SVCS A&R 4-30-04 (F/K/A CAP ENVIR)	~~STATE STREET BANK (SBOSUS3F)~~ CYPRESSTREE INTERATIONAL LOAN HOLIDNG COMPANY LIMITED		B	9/10/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GOLDMAN SACHS CREDIT PARTNER		B	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	GRUS~~S & CO (MASTER)~~ GLOBAL INVESTORS ENHANCED		S	8/4/2008	USD	Assumed
LCPI[2]	WCI COMM. (REV. 6/13/06)	GRUSS GLOBAL INV MASTER FUND		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SPECTRUM INVESTMENT PARTNERS		S	8/7/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	SR GGI MASTER MA, LTD.		S	8/4/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	STONE TOWER CAPITAL (MASTER)		B	1/14/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/21/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	4/22/2008	USD	Assumed
LCPI	WCI COMM. (REV. 6/13/06)	TRILOGY CAPITAL LLC(MASTER)		S	5/2/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	~~HARBERT DISTRESSED INVESTMENT~~ HARBINGER CAPITAL PARTNERS MASTER FUND I, LTD		S	8/26/2008	USD	Assumed
LCPI[2]	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIFCAL SITUATIONS FUND, LP		S	8/26/2008	USD	Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	~~HARBERT DISTRESSED INVESTMENT~~ HARBINGER CAPITAL PARTNERS MASTER I, LTD		S	8/28/2008	USD	~~Rejected~~ Assumed
LCPI	WIMAR LANDCO, LLC [01/03/2007]	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, L.P.		S	8/28/2008	USD	~~Rejected~~ Assumed

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LCPI	WIMAR LANDCO, LLC [01/03/2007]	~~LONGACRE MGMT LLC (MASTER)~~ LONGACRE CAPITAL PARTNERS (QP), LP		S	4/25/2008	USD	Assumed
LCPI[2]	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		S	4/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN ~~ASSET MANAGEMENT~~ HIGH YIELD FIXED INCOME FUND		S	8/1/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN HIGH YIELD FIXED INCOME PORTFOLIO		S	8/1/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	ABERDEEN ASSET MANAGEMENT		S	7/15/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~CREDIT SUISSE ASSET MGMT(MAST)~~ CREDIT SUISSE LOAN FUNDING LLC		S	9/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~EATON VANCE MGMT (MASTER)~~ EATON VANCE INSTITUTIONAL SENIOR LOAN FUND		S	9/8/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EATON VANCE VT FLOATING RATE INCOME FUND		S	9/8/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~EVERGREEN INVESTMENTS (MSTR)~~ EVERGREEN HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~EVERGREEN INVESTMENTS (MSTR)~~ EVERGREEN HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~EVERGREEN INVESTMENTS (MSTR)~~ EVERGREEN HIGH INCOME FUND		S	7/30/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~EVERGREEN INVESTMENTS (MSTR)~~ EVERGREEN HIGH INCOME FUND		S	7/25/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~EVERGREEN INVESTMENTS (MSTR)~~ EVERGREEN HIGH INCOME FUND		S	7/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN ~~INVESTMENTS (MSTR)~~ HIGH YIELD BOND TRUST		S	8/22/2008	USD	~~Rejected~~ Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	9/3/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/30/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/25/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN HIGH YIELD BOND TRUST		S	7/22/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	8/22/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	9/3/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/30/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/25/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INCOME ADVANTAGE FUND		S	7/22/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN INVESTMENTS (MSTR)		S	7/16/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	8/22/2008	USD	Assumed

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LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	9/3/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/30/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/25/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN MULTI-SECTOR INCOME FUND		S	7/22/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	8/22/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	9/3/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	EVERGREEN VA HIGH INCOME FUND		S	7/25/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	INTERPOLIS PENSIOENEN GHYP		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~MILLENNIUM PARTNERS, L.P.~~ MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~MILLENNIUM PARTNERS, L.P.~~ MILLENNIUM FIXED INCOME, LP		S	7/10/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PRESIDENT & FELLOWS OF HARVARD COLLEGE		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~PUTNAM INVESTMENTS~~ PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND BALANCED PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~PUTNAM INVESTMENTS~~ PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM ASSET ALLOCATION FUND GROWTH PORTFOLIO		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN)		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM DIVERSIFIED INCOME TRUST (CAYMAN)		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM GLOBAL FUNDS -- PUTNAM WORLD		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM GLOBAL FUNDS -- PUTNAM WORLD		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD ADVANTAGE		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD TRUST		S	7/14/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM HIGH YIELD TRUST		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM MASTER INTERMEDIATE FUND		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM PREMIER INCOME TRUST		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA BALANCE		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM RETIREMENT ADVANTAGE GAA GROWTH		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM TOTAL RETURN TRUST		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed
LCPI[2]	WIMAR OPCO (TROPICANA ENTERTAINMENT)	PUTNAM VARIABLE TRUST - PVT DIVERSIFIED		S	7/14/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~R3 CAPITAL MANAGEMENT, LP~~ RRR LOAN FUNDING TRUST		S	8/8/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~WHIPPOORWILL~~ WELL POINT, INC.		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC, INC PROFIT SHARING PLAN		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		S	6/11/2008	USD	Assumed
LCPI	WR GRACE & CO.-CONN.	D.E. SHAW LAMINAR PORTFOLIOS		S	7/29/2008	USD	Assumed
LCPI	WR GRACE & CO.-CONN.	RESTORATION HOLDINGS LTD.		S	8/15/2008	USD	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	B1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	B3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	C1	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	GOLDMAN SACHS EUROPEAN PERFORMANCE FUND LTD.	C3	B	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	B3	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C1	S	3/6/2008	EUR	Assumed
LCPIUK	ALMATIS HOLDINGS 4 B.V	NEPTUNO CLO I BV	C3	S	3/6/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	ALPHA III (NOV06)	BLUEBAY EUROPEAN CREDIT OPPS	A2	S	10/23/2007	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A1	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY FUNDS	A2	S	7/15/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	BLUEBAY LOAN FUNDING	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	8/21/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	EMF LUXEMBOURG S.A.	D	S	4/24/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	GOLDMAN SACHS INTERNATIONAL BANK	B2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	INTERPOLIS PENSIOENENGHYP	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A.	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NEBRASKA S.A. (CPMT 9)	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B1	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	NOMURA SPECIAL SITUATIONS	B2	S	8/26/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A1	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING BVM	A2	S	6/3/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A1	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	STICHTING PENSIOENFONDS MET	A2	S	8/6/2008	USD	Assumed
LCPIUK	ALPHA III (NOV06)	ZODIAC FUND - MORGAN STANLEY	D	S	6/10/2008	USD	Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	B1	S	2/13/2008	EUR	Assumed
LCPIUK	AMADEUS / PROJECT AQUA (SECONDARY DEAL)	JP MORGAN EUROPE LTD	C1	S	2/13/2008	EUR	Assumed
~~LCPIUK~~	~~AVIO MEZZANINE DTD 12.06 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~MEZZ USD~~	~~S~~	~~9/11/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~AVIO SENIOR (14DEC06)~~	~~BLACKROCK LIMITED DURATION INCOME TRUST~~	~~B2 USD~~	~~S~~	~~4/18/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~AVIO SENIOR (14DEC06)~~	~~BLACKROCK LIMITED DURATION INCOME TRUST~~	~~C2 USD~~	~~S~~	~~4/18/2008~~	~~USD~~	~~Assumed~~
LCPIUK	AVIO SENIOR (14DEC06)	Panther CDO V B.V.	B2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	Panther CDO V B.V.	C2 EUR	S	2/28/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	B2 EUR	S	4/22/2008	EUR	Assumed
LCPIUK	AVIO SENIOR (14DEC06)	OAKTREE CAPITAL MANAGEMENT	C2 EUR	S	4/22/2008	EUR	Assumed
~~LCPIUK~~	~~AVIO SENIOR (14DEC06)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~A2 USD~~	~~S~~	~~9/11/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~AVIO SENIOR (14DEC06)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~RCF~~	~~S~~	~~9/11/2008~~	~~USD~~	~~Assumed~~
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3A	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3B	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3C1	S	7/31/2008	EUR	Assumed
LCPIUK	AVR ACQUISITIONS B.V	HARBOURMASTER	B3C2	S	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	~~AIB INTERNATIONAL FINANCE~~ TARA HILL B.V.	A	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY G.A. FUND	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BLUEBAY STRUCTURED FUNDS	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CIC	A	S	7/8/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	BCM IRELAND HOLDINGS LIMITED	CITADEL	A	B	7/31/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	B	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	DALRADIAN EUROPEAN CLO II B.V.	C	S	4/10/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	G.A. - FUND L: BOND HIGHER	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	B	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	GOLDMAN SACHS CREDIT PARTNERS	C	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	INTERPOLIS PENSIOENENGHYP	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	LGT CAPITAL INVEST (SC3) LTD.	D	S	9/4/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/5/2008	EUR	Assumed
LCPIUK	BCM IRELAND HOLDINGS LIMITED	STICHTING PENSIOENFONDS MET	D	S	9/4/2008	EUR	Assumed
LCPIUK	COGNIS 16 MAY 07	PRAMERICA	C	S	8/5/2008	USD	Assumed
~~LCPIUK~~	~~DANISH HOLDCO SFA DTD MAY07~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~CAPEX~~	~~S~~	~~9/11/2008~~	~~DKK~~	~~Assumed~~
~~LCPIUK~~	~~DANISH HOLDCO SFA DTD MAY07~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~RCF~~	~~S~~	~~9/11/2008~~	~~DKK~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~B1A~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~B1B~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~B1C~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~B2~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~C1A~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~C1B~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~C1C~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~DELEK 08AUG2007 (A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~C2~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	B1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C1	S	9/4/2008	USD	Assumed
LCPIUK	DELPHI SFA REFI (4MAY07)	PRAMERICA	C2	S	9/4/2008	USD	Assumed
~~LCPIUK~~	~~DELPHI SFA REFI (4MAY07)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~CAPEX1~~	~~S~~	~~9/11/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~DELPHI SFA REFI (4MAY07)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~CAPEX2~~	~~S~~	~~9/11/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~DELPHI SFA REFI (4MAY07)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~RCF~~	~~S~~	~~9/11/2008~~	~~USD~~	~~Assumed~~
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A1	S	8/1/2008	EUR	Assumed
LCPIUK	EDSCHA (18 - FEB -05)	DOVER CREDIT LIMITED	A2	S	8/1/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	~~AXA ALTERNATIVE FINANCING FCP~~ AXA MEZZANINE II SA	2nd Lien	S	8/12/2008	EUR	Assumed
LCPIUK	ENDEMOL SEN (03/07/07)	MD MEZZANINE SA	2nd Lien	S	8/12/2008	EUR	Assumed
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS~~	~~Holdco pushdown B-GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS~~	~~OPC ref EUR~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS~~	~~OPC ref GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS~~	~~OPC ref USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS~~	~~Opco pushdown B USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS~~	~~Opco pushdown C (EUR)~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS~~	~~Opco Spanish~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Holdco pushdown B-GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Holdco pushdown B-GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Holdco pushdown B-GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref EUR~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref EUR~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref EUR~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref GBP~~	~~S~~	~~6/30/2008~~	~~GBP~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~OPC ref USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco pushdown B USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco pushdown B USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco pushdown B USD~~	~~S~~	~~6/30/2008~~	~~USD~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco pushdown C (EUR)~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco pushdown C (EUR)~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco pushdown C (EUR)~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco Spanish~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco Spanish~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ENDEMOL SEN (03/07/07)~~	~~BARCLAYS CAPITAL (LONDON)~~	~~Opco Spanish~~	~~S~~	~~6/30/2008~~	~~EUR~~	~~Assumed~~
LCPIUK	FERRETTI	LLOYDS TSB BANK PLC	B	S	4/29/2008	EUR	Assumed
LCPIUK	FERRETTI	LLOYDS TSB BANK PLC	C	S	4/29/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	B1	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	B2	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	C1	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE DAUNOU (LAFARGE)	GOLDMAN SACHS INTERNATIONAL BANK	C2	S	5/21/2008	EUR	Assumed
LCPIUK	FINANCIERE TRUCK (INVESTISSEMENT) 02/07	EC INVESTMENT SARL (Mercator CLO I PLC)	TERM	S	7/16/2008	EUR	Assumed
LCPIUK	GALA (OCT 05)	CREDIT SUISSE INTERNATIONAL	E	S	6/6/2008	GBP	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B1	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	B2	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C1	S	6/4/2008	EUR	Assumed
LCPIUK	HEATING FINANCE PLC (AKA BAXI)	VARDE INVESTMENT PARTNERS, L.P	C2	S	6/4/2008	EUR	Assumed
~~LCPIUK~~	~~ICOPAL SENIOR (REFI)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~CAPEX (ACQ)~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~ICOPAL SENIOR (REFI)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~RCF~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
LCPIUK	INEOS GROUP LIMITED	KONIGINSTRASSE I S.A.R.L.	B1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	KONIGINSTRASSE I S.A.R.L.	C1	S	3/10/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	B1	S	3/7/2008	EUR	Assumed
LCPIUK	INEOS GROUP LIMITED	PIMCO ALLOCATION A/C	C1	S	3/7/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	~~BLUEMOUNTAIN CAPITAL (MASTER)~~ DEUTSCHE BANK AG LONDON BRANCH	A	S	7/15/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	~~BLUEMOUNTAIN CAPITAL (MASTER)~~ DEUTSCHE BANK AG LONDON BRANCH	A	S	7/15/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	GOLDMAN SACHS CREDIT PARTNERS	A	S	6/20/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	NATIXIS	A	S	8/19/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	BLUEBAY STRUCTURED FUNDS: HIGH YIELD ENHANCED FUNDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	G.A. FUND - L: BOND HIGH YIELD EURO TP	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	INTERPOLIS PENSIOENEN GLOBAL HIGH YIELD POOL	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	NEWPORT FUNDING CORP.	PIK	S	7/23/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	OCH ZIFF (MASTER)	PIK	S	7/28/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING BEDRIIFSPENSIOENFONDS VOOR DE METAALEKTRO	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING MN SERVICES EUROPEES HIGH YIELD FONDS	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	STICHTING PENIONENFONDS METAAL EN TECHNIEK	PIK	S	9/3/2008	EUR	Assumed
LCPIUK	KLEOPATRA SENIOR (03JULY07)	OCH ZIFF (MASTER)	Term1 USD	S	12/7/2007	USD	Assumed
~~LCPIUK~~	~~LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO~~	~~GREYWOLF CAPITAL MGT. (MSTR)~~	~~Mezzanine~~	~~S~~	~~7/29/2008~~	~~EUR~~	~~Assumed~~
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	KKR TRS HOLDINGS LTD	Mezzanine	S	6/11/2008	EUR	Assumed
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	YARPA	Mezzanine	S	3/4/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	B1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/17/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	FIR TREE PARTNERS (MASTER)	C1	S	4/22/2008	EUR	Assumed
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	KKR TRS HOLDINGS LTD	D	S	6/11/2008	EUR	Assumed
LCPIUK	LIBERATOR JR MEZZ (10/06)	AVENUE INVESTMENTS,L.P.	Junior Mezzanine	S	7/31/2008	GBP	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	~~BOUSSARD & GAVAUDAN HOLDING~~ SARK MASTER LIMITED	Euro Mezzanine	S	9/2/2008	EUR	Assumed
LCPIUK	LIBERATOR MEZZ (10/06)	~~BOUSSARD & GAVAUDAN HOLDING~~ SARK MASTER LIMITED	GBP Mezzanine	S	9/2/2008	GBP	Assumed
~~LCPIUK~~	~~LIBERATOR SENIOR FACILITIES DTD 10/06(A)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~Revolver~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	C1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	B1	B	12/19/2007	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	C1	S	7/2/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY INVESTMENT MGMT MEZZANO B.V.	B1	S	6/9/2008	EUR	Assumed
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY INVESTMENT MGMT MEZZANO B.V.	C1	S	6/9/2008	EUR	Assumed
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	DEUTSCHE BANK AG LONDON	B1, B2, B3	B	8/29/2008	EUR	Assumed
LCPIUK[3]	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHRE LTD	B1	S	9/12/2008	EUR	Assumed
LCPIUK[3]	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHRE LTD	B2	S	9/12/2008	EUR	Assumed
LCPIUK[3]	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ANCHORAGE CAP MSTR OFFSHRE LTD	B3	S	9/12/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	C1	S	5/29/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	D	S	6/17/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	B1	S	4/15/2008	EUR	Assumed
LCPIUK	MOLNLYCKE	NORDEA BANK	C1	S	4/15/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	B	S	8/18/2008	EUR	Assumed
LCPIUK	NEGGIO HOLDING 3 GMBH	IKB INTERNATIONAL S.A.	C	S	8/18/2008	EUR	Assumed
~~LCPIUK~~	~~NEGGIO HOLDING 3 GMBH~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~CAPEX~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
~~LCPIUK~~	~~NEGGIO HOLDING 3 GMBH~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~REVOLVING~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Assumed~~
LCPIUK	NTL CABLE PLC	BANC OF AMERICA SECURITIES ~~UK~~ LIMITED	A	S	9/2/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CITIBANK, N.A. ~~(MASTER)~~	A	S	9/3/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	CREDIT SUISSE INTERNATIONAL	A	S	6/23/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	INTERMEDIATE CAPITAL GROUP	B6	S	8/19/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	KONIGINSTRASSE I S.A.R.L.	B3	S	3/18/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	MARATHON ASSET MANAGEMENT, LLC	B4	S	12/3/2007	USD	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B5	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	MORGAN STANLEY BK INTL LTD	B6	S	4/10/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B1	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	PIMCO ALLOCATION A/C	B6	S	4/24/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	RMF EURO CDO II S.A.	B3	S	9/3/2008	EUR	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/13/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	ROYAL MAIL PENSION PLAN	A	S	6/16/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B1	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B2	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B5	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGMT (MASTER)	B6	S	2/21/2008	GBP	Assumed
LCPIUK	NTL CABLE PLC	SCOGGIN CAPITAL MGT, LP II	B5	S	4/1/2008	GBP	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	B1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	BABSON CAPITAL	C1	S	9/3/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	A	S	6/2/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	B1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTL PLC	C1	S	7/31/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	CITIBANK~~, N.A. (MASTER)~~ INTERNATIONAL PLC	A	S	6/4/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	~~CITIGROUP GLOBAL MARKETS, INC.~~ CITIBANK INTERNATIONAL PLC	A	S	6/17/2008	USD	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	NYCOMED HOLDING A/S	GOLDMAN SACHS CREDIT PARTNERS	B1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GOLDMAN SACHS CREDIT PARTNERS	C1	S	6/4/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO CREDIT OPORT FUND (HELIOS)	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO DOMESTIC CAPITAL FUNDING	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCIAL SITUATIONS OVERSEAS	B1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCIAL SITUATIONS OVERSEAS	B1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCIAL SITUATIONS OVERSEAS	C1	S	2/12/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	GSO SPCIAL SITUATIONS OVERSEAS	C1	S	2/11/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/28/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	HIGHBRIDGE INTERNATIONAL LLC	A	S	8/26/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	B2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	INVESCO EUROPEAN CDO I S.A.	C2 USD	S	6/6/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	MERRILL LYNCH ASSET MANAGEMENT	A	S	5/12/2008	USD	Assumed
LCPIUK	NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	B1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	PIMCO ALLOCATION A/C	C1	S	6/5/2008	EUR	Assumed
LCPIUK	NYCOMED HOLDING A/S	RAYTHEON MST PENSION (ADVENT)	A	S	11/14/2007	USD	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A1	S	8/26/2008	EUR	Assumed
LCPIUK	ORANGINA	BABSON CAPITAL	A2	S	8/26/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	B	S	5/22/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	3/6/2008	EUR	Assumed
LCPIUK	ORION CABLE	HALCYON FUND, L.P.	C	S	5/22/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	BDF LIMITED	C2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	~~CAJA MADRID~~ NEPTUNE CLO I B.V.	B1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	~~CAJA MADRID~~ NEPTUNE CLO I B.V.	C1	S	4/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	B1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	CLAVOS EURO CDO LIMITED	C1	S	8/28/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B1	S	7/31/2008	EUR	Assumed

Entity	Deal Name	Customer	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	B2	S	7/11/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C1	S	7/31/2008	EUR	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/31/2008	USD	Assumed
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	FIELD POINT IV, LTD	C2	S	7/11/2008	USD	Assumed
LCPIUK	PHS SENIOR (2 JUL 07)	OCH ZIFF (MASTER)	CAPEX	S	8/28/2008	GBP	Assumed
~~LCPIUK~~	~~PROJECT KNIGHT SENIOR~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~RCF~~	~~S~~	~~9/11/2008~~	~~GBP~~	~~Assumed~~
LCPIUK	PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C2	S	5/7/2008	EUR	Assumed
LCPIUK	PROSIEBEN (26JUN07) OPCO	JASPER FUNDING	C3	S	5/7/2008	EUR	Assumed
LCPIUK	SEAT PAGINE GIALLE (TERM A)	ING BANK N.V.	B	S	3/19/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	B	S	6/6/2008	EUR	Assumed
LCPIUK	TYROL ACQUISITION 2 SAS	WESTLB	C	S	6/6/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	FIDELITY INVESTMENTS (MASTER)	PIK	S	9/11/2008	USD	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT FUNDING CORP.	PIK	S	8/26/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GBL CREDIT FD	PIK	S	9/2/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	8/27/2008	EUR	Assumed
LCPIUK	WIND PIK FACILITY	NEWPORT GLOBAL OPP FUND LP	PIK	S	9/5/2008	EUR	Assumed
LCPIUK	WORLD DIRECTORIES	DEUTSCHE BANK AG LONDON	B2 DUTCH	S	8/13/2008	EUR	Assumed
LCPIUK	YELL GROUP PLC	BANC OF AMERICA SECURITIES ~~UK~~ LIMITED	B2	S	2/7/2008	EUR	Assumed
LCPIUK	YELL GROUP PLC	DEUTSCHE BANK AG LONDON	B2	S	4/22/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	B1	S	2/1/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	1/31/2008	EUR	Assumed
LCPIUK	YELLOW BRICK ROAD	MARATHON ASSET MANAGEMENT, LLC	C1	S	2/1/2008	EUR	Assumed

Footnotes:

1 Closed trades
2 Block trade allocation
3 New trades since November 14, 2008 filing

From: Baer, Herb [HBaer@epiqsystems.com]

Sent: Sunday, December 14, 2008 6:12 PM

Subject: Lehman Brothers Holding Inc. et al. (08-13555) - Docket #2206 - 4 of 6 - Notice of Filing of Revised Exhibits and Revised Proposed Order Re: Open Trade Confirmations Motion

Attachments: 4. Exhibit B - Rejected Trades.pdf

Attached please find part 4 of 6 of:

Notice of Filing of Revised Exhibits and Revised Proposed Order Relating to the Debtors' Motion for an Order Pursuant to Section 365 of the Bankruptcy Code Approving the Assumption or Rejection of Open Trade Confirmations

<<4. Exhibit B - Rejected Trades.pdf>>

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EXHIBIT B

REJECTED TRADES

LCPI & LCPI UK
Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ACTS AERO TECH SUPPORT	ARES ENHANCED LN INV STRAT III		B	9/11/2008	USD	Rejected
LCPI	AGA MEDICAL CORPORATION 4/28/06	OSPREY CDO 2006-1 LTD		B	8/22/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OHA PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	Rejected
LCPI	ALLIANCE IMAGING, INC.	GRAND CENTRAL ASSET BDC		B	9/11/2008	USD	Rejected
LCPI	ALLISON TRANSMISSION 3.5BN (8/7/07)	FUSION FUNDING LIMITED		S	8/7/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	GOLDMAN SACHS CREDIT PARTNER		B	9/4/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	SATELLITE SENIOR INCOME FUND		B	7/18/2008	USD	Rejected
LCPI	ALTOS HORNOS DE MEXICO - SENS	DE SHAW SECURITIES UK		B	4/27/2007	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/19/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	RESOLUTION PARTNERS, LLC		B	7/9/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	SEIX INVESTMENT ADVISORS		B	8/25/2008	USD	Rejected
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	CARLYLE HIGH YIELD PRTNRS IX		B	8/4/2008	USD	Rejected
LCPI	BOSTON GENERATING 2ND LIEN	STONEHILL		B	8/5/2008	USD	Rejected
LCPI	BRICKMAN GROUP	SEI INST. INV TR ENHANCED INC		B	9/3/2008	USD	Rejected
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	BANK OF MONTREAL		B	9/10/2008	USD	Rejected
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	BLACK DIAMOND CLO 2005-1 LTD.		B	9/9/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		B	4/22/2008	USD	Rejected
LCPI	CALPINE CORP EXIT TERM LOAN 01/31/08	FD CBNA LOAN FUNDING LLC		B	9/3/2008	USD	Rejected
LCPI	CAPMARK FINANCIAL (5-YR Japanese Term)	GOLDENTREE 2004 TRUST		S	9/3/2008	USD	Rejected
LCPI	CHOCTAW INVESTORS BV	FARALLON CAPITAL PARTNERS, LP		B	8/6/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07)/Term Loan	POST ADVISORY GROUP (MST)		B	6/16/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07)/Term Loan	POST ADVISORY GROUP (MST)		B	6/17/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	9/2/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK DEBT STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK LIMITED DURATION INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	MASTER SENIOR FLOATING RATE		B	9/8/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ROYAL BANK OF CANADA		B	8/19/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ALADDIN CLO HOLDING ACCT		B	9/8/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	7/14/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	8/19/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	PROSPECT MOUNTAIN FUND LIMITED		B	8/5/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	CENTRE PACIFIC(MASTER)		B	8/13/2008	USD	Rejected
LCPI	DELTA AIR LINES 1ST LIEN (4/30/07)	SUN CAPITAL		S	6/24/2008	USD	Rejected
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	CREDIT SUISSE LOAN FUNDING LLC		B	3/18/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	LANDMARK II CDO LIMITED		B	9/10/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/4/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/9/2008	USD	Rejected
LCPI	ENRON TRADE CLAIM (Hawaii Trust)	STICHTING PENSIOENFONDS ABP		B	9/8/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	FARALLON CAPITAL PARTNERS, LP		B	5/6/2008	USD	Rejected
		STICHTING PENSIOENFONDS ABP		B	8/4/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/8/2008	USD	Rejected
LCPI	FRONTIER DRILLING 1ST LIEN (A&R 8/13/07)	ALCENTRA INC. (MASTER)		B	9/5/2008	USD	Rejected
LBHI	GENERAL MOTORS CORPORATION (6/16/03)	DEUTSCHE BANK AG NEW YORK BRANCH		B	1/14/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	METROPOLITAN WEST ASSET MGMT		B	4/22/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	SOC GEN		B	8/19/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	STARK MASTER FUND LTD.		B	6/2/2008	USD	Rejected
LCPI	GEORGIA GULF (10/3/06)	PROSPECT MOUNTAIN FUND LIMITED		B	7/30/2008	USD	Rejected
LCPI	GEORGIA-PACIFIC CORP (1ST LIEN 12-20-05)	SECURITY INVESTORS, LLC		B	9/3/2008	USD	Rejected
LCPI	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/8/2008	USD	Rejected
LCPI	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/9/2008	USD	Rejected
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	DEUTSCHE BANK AG NEW YORK BRANCH		B	6/2/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL V, LIMITED		B	9/2/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL VII		B	9/2/2008	USD	Rejected
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PIMCO FLOATING RATE INCOME FUND		B	8/21/2008	USD	Rejected
LCPI	HUNTSMAN INT'L (8/16/05 AMENDED 4/19/07)	APOSTLE LOOMIS SAYLES CREDIT OPPORTUNITIES FUND		B	9/12/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	STANFIELD CAPITAL PARTNERS LLC		B	9/4/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	SUNTRUST BANK		B	9/5/2008	USD	Rejected
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		B	6/24/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	CLASSIC I LOAN FUNDING LLC		B	6/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD FLOATING RATE FUND		S	8/26/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD FUND		S	8/26/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD HLS FUND		S	8/26/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	PROSPECT MOUNTAIN FUND LIMITED		B	7/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	VELCOITY CLO LTD.		B	7/18/2008	USD	Rejected
LCPI	M. FABRIKANT & SONS INC.	ONE EAST CAPITAL ADVISORS(MSTR		B	4/11/2007	USD	Rejected
LCPI	MACH GEN, LLC 1ST LIEN (2/22/07)	HIGHLAND FLOATING RATE FUND		B	9/2/2008	USD	Rejected
LCPI	MANITOWOC COMPANY INC, THE (6-10-05)	THOROUGHBRED FUND L.P.		B	9/5/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	SAN GABRIEL CLO I LTD.		B	8/20/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL PARTNERS V (AIV-1)		S	8/20/2008	USD	Rejected
LCPI	MEG ENERGY CORP. (4/06)	PUTNAM FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCPI	MEG ENERGY CORP. (4/06)	PUTNAM FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCPI	MIRANT NORTH AMERICA (1/3/06)	ARGENTUM LLC		B	8/11/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	MCDONNELL LOAN OPPORTUNITY LTD		B	8/7/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	SCOTIABANC, INC.		B	8/11/2008	USD	Rejected
LCPI	NATIONAL CINEMEDIA (2/07)	GOLDMAN SACHS CREDIT PARTNERS LP		B	7/10/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	COURAGE CAPITAL MGMT		S	7/18/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	DEUTSCHE BANK AG NEW YORK BRANCH		S	7/21/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	SANKATY ADVISORS, INC.		S	7/21/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	WAVE MANAGEMENT GROUP		B	8/27/2008	USD	Rejected
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	ABERDEEN HIGH YIELD FIXED INCOME FUND		B	9/11/2008	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	BANK OF AMERICA		B	7/9/2008	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	BANK OF AMERICA		B	1600-01-01	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	THL NORTEK (LUXEMBOURG) S.A.R.L		S	9/15/2008	USD	Rejected
LCPI	OWENS ILLINOIS, INC 6-14-06	SECURITY BENEFIT LIFE INS CO		B	9/3/2008	USD	Rejected
LCPI	PINNACLE FOODS FINANCE LLC	R2 TOP HAT, LTD		B	8/15/2008	USD	Rejected
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	KNIGHTSBRIDGE 2007-1 CLO LTD		B	9/10/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	BANK OF AMERICA		B	5/29/2008	USD	Rejected
LBHI	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		B	5/30/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	CYRUS CAPITAL MANAGEMENT MST		S	4/7/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	DDJ TOTAL RETURN LOAN FUND, L.P.		S	4/30/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	RRR LOAN FUNDING TRUST		S	5/28/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	WACHOVIA BANK		B	6/19/2008	USD	Rejected

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LCPI	RJO HOLDINGS CORP.	STANFIELD CAPITAL PARTNERS LLC		B	7/1/2008	USD	Rejected
LCPI	SEMCRUDE	GOLDMAN SACHS CREDIT PARTNER		B	8/6/2008	USD	Rejected
LCPI	SEMCRUDE	ROYAL BANK OF SCOTLAND		B	8/6/2008	USD	Rejected
LCPI	SEMCRUDE	WAYZATA INVESTMNT PTR (MASTER)		S	7/30/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	4086 ADVISORS		B	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	RIDGEWORTH FUNDS-SEIX FRHIF		B	9/10/2008	USD	Rejected
LCPI	STATION CASINOS INC	DEUTSCHE BANK TRUST CO AMERICA		B	7/3/2008	USD	Rejected
LCPI	SWIFT TRANSPORTATION (5/10/07)	DEUTSCHE BANK TRUST CO AMERICA		B	7/10/2008	USD	Rejected
LCPI	SWIFT TRANSPORTATION (5/10/07)	MILLENNIUM PARTNERS, L.P.		B	6/4/2008	USD	Rejected
LCPI	SWIFT TRANSPORTATION (5/10/07)	MILLENNIUM PARTNERS, L.P.		B	6/5/2008	USD	Rejected
LCPI	TEMBEC INDUSTRIES INC 2/29/08	JPM CHASE BANK N.A.		B	6/26/2008	USD	Rejected
LCPI	TEMBEC INDUSTRIES INC 2/29/08	LOGAN FINANCE CLO I LTD.		B	6/11/2008	USD	Rejected
LCPI	TEMBEC INDUSTRIES INC 2/29/08	ORE HILL FUND LP		B	9/11/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	1798 RELATIVE VALUE MASTER FD		B	5/9/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	BANK OF AMERICA		B	6/5/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	BANK OF AMERICA		B	6/5/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	BANK OF AMERICA		B	8/12/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	DEUTSCHE BANK TRUST CO AMERICA		B	5/15/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	GRUSS & CO (MASTER)		B	7/1/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL(tranche X term loan)	PIMCO ALLOCATION A/C		B	8/14/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/5/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/8/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/21/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/28/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	ING INVESTMENT MGMT GEORGIA		B	9/12/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	PRIMUS CLO I LTD.		B	8/21/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	CRESCENT 1, LP		B	9/3/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	CRS FUNDS, LTD		B	9/3/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	DK ACQUISITION PARTNERS LP		B	9/8/2008	USD	Rejected
LCPI	UNIVISION COMMUNICATION 3-29-2007	CENTERBRIDGE HEDGE		B	9/9/2008	USD	Rejected
LCPI	US AIRWAYS GROUP 03-07	BLACKROCK SR INCOME SERIES V LIMITED		B	8/4/2008	USD	Rejected
LCPI	US AIRWAYS GROUP 03-07	CANDLEWOOD CAPITAL PARTNERS		B	8/5/2008	USD	Rejected
LCPI	VENOCO 2ND A&R (5/7/07-CS)	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
LCPI	VENOCO 2ND A&R (5/7/07-CS)	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
LCPI	VERINT SYSTEMS INC.	GOLDENTREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	9/8/2008	USD	Rejected
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	CARLYLE LOAN INVESTMENT LTD		B	9/11/2008	USD	Rejected
LCPI	VISTEON 6.13.06	GOLDMAN SACHS CREDIT PARTNER		B	9/12/2008	USD	Rejected
LCPI	VISTEON 6.13.06	DEUTSCHE BANK AG NEW YORK		B	9/12/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	7/31/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	8/13/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	HILLMARK FUNDING LTD		B	8/20/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	IVY HIGH INCOME FUND		B	7/15/2008	USD	Rejected
LCPI	WESCO AIRCRAFT HARDWARE CORP 1ST LIEN	PUTNAM INVESTMENTS		B	8/28/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK II CDO LIMITED		B	9/9/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK VII CDO LTD		S	9/9/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	CREDIT SUISSE ASSET MGMT(MAST)		B	6/30/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	H/2 CAPITAL PARTNERS (MASTER)		B	5/12/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE CAPITAL PARTNERS (QP), LP		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	SILVER LAKE FINANCIAL MGT(MST)		B	8/26/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	KC CLO II PLC		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	DEUTSCHE BANK NEW YORK BRANCH		B	6/25/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	LONGHORN CREDIT FUNDING		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	LONGHORN CREDIT FUNDING		B	8/28/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	DEUTSCHE BANK AG NEW YORK BRANCH		B	8/8/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	7/22/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	8/22/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WELLPOINT, INC.		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC, INC PROFIT SHARING PLAN		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND, LP		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		B	9/3/2008	USD	Rejected
LCPI	WOLF HOLLOW I LP 1ST LIEN	GIL HOLDINGS LLC		B	5/9/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP FINANCIAL PRODUCTS, INC.		B	7/17/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP FINANCIAL PRODUCTS, INC.		B	7/21/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP FINANCIAL PRODUCTS, INC.		B	7/29/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP FINANCIAL PRODUCTS, INC.		B	8/15/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	ORE HILL PARTNERS LLC		B	7/8/2008	USD	Rejected
LCPI	YANKEE CANDLE COMPANY 2-07	RIVERSOURCE BD SERIES- RFLRTFD		B	9/11/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	CAJA MADRID	A2	B	6/19/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A1	B	8/6/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A2	B	8/6/2008	USD	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	TARA HILL B.V.	B	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	TARA HILL B.V.	C	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BANK OF AMERICA	D	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BANK OF AMERICA	D	B	9/4/2008	EUR	Rejected
LCPIUK	CASEMA	KCAF 26	KAB B	S	7/17/2008	EUR	Rejected
LCPIUK	CASEMA	KCAF 26	KAB C	S	7/17/2008	EUR	Rejected
LCPIUK	CFS HOLDING NV (18 JUNE 04) (A)	GE CORP FIN BANK SAS	REVOLVER	B	8/28/2008	EUR	Rejected
LCPIUK	ENDEKA	BANC OF AMERICA SECURITIES LIMITED	B	B	7/31/2008	EUR	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	ENDEKA	BANC OF AMERICA SECURITIES LIMITED	C	B	7/31/2008	EUR	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	B USD	S	8/21/2008	USD	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	C USD	S	8/21/2008	USD	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A2	B	9/2/2008	EUR	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B2	B	9/2/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK INTERNATIONAL PLC	B10	B	9/5/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK INTERNATIONAL PLC	B9	B	9/5/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CITIBANK INTERNATIONAL PLC	A	B	8/19/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CITIBANK INTERNATIONAL PLC	A	B	7/15/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	GOLDMAN SACHS CREDIT PARTNER	PIK	B	7/23/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	9/3/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	9/1/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	B1	B	8/11/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	C1	B	8/11/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BABSON CAPITAL	A1	S	8/29/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	B1	B	12/19/2007	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY	B1	S	6/9/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ROYAL BANK OF SCOTLAND	B1	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ROYAL BANK OF SCOTLAND	B2	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ROYAL BANK OF SCOTLAND	B3	B	8/29/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	LLOYDS TSB BANK PLC	D	B	6/17/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B1	B	6/25/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	C1	B	6/25/2008	EUR	Rejected
LCPIUK	NTL CABLE PLC	DEUTSCHE BANK AG LONDON	B6	B	8/7/2008	GBP	Rejected
LCPIUK	NTL CABLE PLC	DRESDNER BANK AG LONDON BRANCH	C	B	1/31/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTERNATIONAL PLC	B2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	CITIBANK INTERNATIONAL PLC	C2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	DRESDNER	A	B	8/27/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MERRILL LYNCH INTERNATIONAL	A	B	7/23/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/6/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/8/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/26/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY SENIOR FUNDING, INC.	A	B	6/4/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/21/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/28/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	ROYAL BANK OF SCOTLAND	B1	B	4/2/2008	EUR	Rejected
LCPIUK	NYCOMED HOLDING A/S	ROYAL BANK OF SCOTLAND	C1	B	4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	R3 CAPITAL MANAGEMENT, LP	C3	B	9/4/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C2	B	4/29/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C3	B	4/29/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	B	B	6/23/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	C	B	6/23/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	GOLDMAN SACHS CREDIT PARTNER	PIK	B	7/2/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	OCH ZIFF (MASTER)	PIK	B	6/23/2008	EUR	Rejected
LCPIUK	YELL GROUP PLC	BANK OF AMERICA	B2	B	7/23/2008	EUR	Rejected

LCPI & LCPI UK
Rejected - Blacklined version

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ACTS AERO TECH SUPPORT	ARES ENHANCED LN INV STRAT III		B	9/11/2008	USD	Rejected
LCPI	AGA MEDICAL CORPORATION 4/28/06	OSPREY CDO 2006-1 LTD		B	8/22/2008	USD	Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PART V		S	6/5/2008	USD	~~Assumed~~ Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS II		S	6/5/2008	USD	~~Assumed~~ Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS III		S	6/5/2008	USD	~~Assumed~~ Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OAK HILL CREDIT PARTNERS IV		S	6/5/2008	USD	~~Assumed~~ Rejected
LCPI	AIMCO PROPERTIES, L.P. (A&R 11/2/04)	OHA PARK AVENUE CLO I, LTD.		S	6/5/2008	USD	~~Assumed~~ Rejected
LCPI	ALLIANCE IMAGING, INC.	GRAND CENTRAL ASSET BDC		B	9/11/2008	USD	Rejected
LCPI	ALLISON TRANSMISSION 3.5BN (8/7/07)	FUSION FUNDING LIMITED		S	8/7/2008	USD	Rejected
LCPI	ALLTEL CORP (11/16/07) (B-1 facility)	GOLDMAN SACHS CREDIT PARTNER		B	9/4/2008	USD	Rejected
~~LCPI~~	~~ALLTEL CORP (11/16/07) (B-2 facility)~~	~~KINNEY HILL CREDIT OPPT. FUND~~		~~S~~	~~8/5/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~ALLTEL CORP (11/16/07) (B-2 facility)~~	~~P SCHOENFIELD ASSET MANAGEMENT~~		~~S~~	~~7/23/2008~~	~~USD~~	~~Rejected~~
LCPI	ALLTEL CORP (11/16/07) (B-2 facility)	SATELLITE SENIOR INCOME FUND		B	7/18/2008	USD	Rejected
LCPI	ALTOS HORNOS DE MEXICO - SENS	DE SHAW SECURITIES UK		B	4/27/2007	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/12/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	CYPRESSTREE INVEST MGMT		B	6/19/2008	USD	Rejected
~~LCPI~~	~~AVETA INC. 2ND A&R 8-14-06~~	~~HIGHLAND CAPITAL MGMT LP~~		~~S~~	~~5/2/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~AVETA INC. 2ND A&R 8-14-06~~	~~HIGHLAND CAPITAL MGMT LP~~		~~S~~	~~6/3/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~AVETA INC. 2ND A&R 8-14-06~~	~~HIGHLAND CAPITAL MGMT LP~~		~~S~~	~~8/25/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~AVETA INC. 2ND A&R 8-14-06~~	~~HIGHLAND CAPITAL MGMT LP~~		~~S~~	~~8/26/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~AVETA INC. 2ND A&R 8-14-06~~	~~MURRAY CAPITAL MGMT. (MASTER)~~		~~S~~	~~7/28/2008~~	~~USD~~	~~Rejected~~
LCPI	AVETA INC. 2ND A&R 8-14-06	RESOLUTION PARTNERS, LLC		B	7/9/2008	USD	Rejected
LCPI	AVETA INC. 2ND A&R 8-14-06	SEIX INVESTMENT ADVISORS		B	8/25/2008	USD	Rejected
LCPI	BOOZ ALLEN HAMILTON INC. (7/31/08)	CARLYLE HIGH YIELD PRTNRS IX		B	8/4/2008	USD	Rejected
LCPI	BOSTON GENERATING 2ND LIEN	STONEHILL		B	8/5/2008	USD	Rejected
LCPI	BRICKMAN GROUP	SEI INST. INV TR ENHANCED INC		B	9/3/2008	USD	Rejected
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	BANK OF MONTREAL		B	9/10/2008	USD	Rejected
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	BLACK DIAMOND CLO 2005-1 LTD.		B	9/9/2008	USD	Rejected
LCPI	BUFFETS INC (11/07/06)	PEQUOT CAPITAL MGMT (MASTER)		B	4/22/2008	USD	Rejected
~~LCPI~~	~~BUFFETS INC (11/07/06)~~	~~SATELLITE ASSET MGMT(MASTER)~~		~~B~~	~~4/7/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~BUFFETS INC (11/07/06)~~	~~SATELLITE ASSET MGMT(MASTER)~~		~~B~~	~~4/24/2008~~	~~USD~~	~~Rejected~~
LCPI	CALPINE CORP EXIT TERM LOAN 01/31/08	FD CBNA LOAN FUNDING LLC		B	9/3/2008	USD	Rejected
LCPI[2]	CAPMARK FINANCIAL (5-YR Japanese Term)	GOLDENTREE 2004 TRUST		S	9/3/2008	USD	Rejected
LCPI	CHOCTAW INVESTORS BV	FARALLON CAPITAL PARTNERS, LP		B	8/6/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07)/Term Loan	POST ADVISORY GROUP (MST)		B	6/16/2008	USD	Rejected
LCPI	CLAIRE'S STORES (5/29/07)/Term Loan	POST ADVISORY GROUP (MST)		B	6/17/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ALADDIN CLO HOLDING ACCT		B	9/2/2008	USD	Rejected
~~LCPI~~	~~CONSOLIDATED CONTAINER CO 2ND LIEN~~	~~BLACKROCK FIN. MGMT (MASTER) FLOATING RATE INCOME STRATEGIES FUND, INC.~~		~~B~~	~~9/4/2008~~	~~USD~~	~~Rejected~~
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK ~~FIN. MGMT (MASTER)~~ DEBT STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
LCPI[1]	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/8/2008	USD	Rejected
~~LCPI[1]~~	~~CONSOLIDATED CONTAINER CO 2ND LIEN~~	~~BLACKROCK GLOBAL FLOATING RATE INCOME TRUST~~		~~B~~	~~9/4/2008~~	~~USD~~	~~Rejected~~
LCPI[1]	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/8/2008	USD	Rejected
LCPI[1]	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK LIMITED DURATION INCOME TRUST		B	9/8/2008	USD	Rejected
~~LCPI[1]~~	~~CONSOLIDATED CONTAINER CO 2ND LIEN~~	~~BLACKROCK SENIOR FLOATING RATE PORTFOLIO~~		~~B~~	~~9/4/2008~~	~~USD~~	~~Rejected~~
LCPI[1]	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/8/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
~~LCPI[1]~~	~~CONSOLIDATED CONTAINER CO 2ND LIEN~~	~~BLACKROCK SENIOR INCOME SERIES III PLC~~		~~B~~	~~9/4/2008~~	~~USD~~	~~Rejected~~
LCPI[1]	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/8/2008	USD	Rejected
LCPI[1]	CONSOLIDATED CONTAINER CO 2ND LIEN	MASTER SENIOR FLOATING RATE		B	9/8/2008	USD	Rejected
~~LCPI~~	~~CONSOLIDATED CONTAINER CO 2ND LIEN~~	~~HELIOS ADVISORS LLC NEW YORK~~		~~S~~	~~9/8/2008~~	~~USD~~	~~Rejected~~
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	ROYAL BANK OF CANADA		B	8/19/2008	USD	Rejected
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ALADDIN CLO HOLDING ACCT		B	9/8/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	7/14/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	ORE HILL PARTNERS LLC		B	8/19/2008	USD	Rejected
LCPI	DANA HOLDING TL(1/31/08)	PROSPECT MOUNTAIN FUND LIMITED		B	8/5/2008	USD	Rejected
LCPI	DAYCO (MARK IV)	CENTRE PACIFIC(MASTER)		B	8/13/2008	USD	Rejected
~~LCPI~~	~~DAYCO (MARK IV)~~	~~OAK HILL ADVISORS L.P.(MASTER)~~		~~B~~	~~7/29/2008~~	~~USD~~	~~Rejected~~
LCPI	DAYCO (MARK IV)	SUN CAPITAL		S	6/24/2008	USD	Rejected
~~LCPI~~	~~DAYCO (MARK IV)~~	~~SUN CAPITAL~~		~~S~~	~~6/10/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~DAYCO (MARK IV)~~	~~SUN CAPITAL~~		~~S~~	~~8/13/2008~~	~~USD~~	~~Rejected~~
LCPI	DELTA AIR LINES 1ST LIEN (4/30/07)	CREDIT SUISSE LOAN FUNDING LLC		B	3/18/2008	USD	Rejected
LCPI	DRESSER, INC. FIRST LIEN CA 5/07	LANDMARK II CDO LIMITED		B	9/10/2008	USD	Rejected
~~LCPI~~	~~DRESSER, INC. FIRST LIEN CA 5/07~~	~~PUTNAM INVESTMENTS~~		~~S~~	~~9/8/2008~~	~~USD~~	~~Rejected~~
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/4/2008	USD	Rejected
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	ABP INVESTMENTS US INC MASTER		B	9/9/2008	USD	Rejected
~~LCPI~~	~~EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT~~	~~ALADDIN CLO HOLDING ACCT~~		~~S~~	~~9/8/2008~~	~~USD~~	~~Rejected~~
LCPI	EDGEN MURRAY FIRST LIEN CREDIT AGREEMENT	STICHTING PENSIOENFONDS ABP		B	9/8/2008	USD	Rejected
LCPI	ENRON TRADE CLAIM (Hawaii Trust)	FARALLON CAPITAL PARTNERS, LP		B	5/6/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/4/2008	USD	Rejected
LCPI	FAIRPOINT COMMUNICATIONS 3-31-08	STICHTING PENSIOENFONDS ABP		B	8/8/2008	USD	Rejected
LCPI	FRONTIER DRILLING 1ST LIEN (A&R 8/13/07)	ALCENTRA INC. (MASTER)		B	9/5/2008	USD	Rejected
~~LCPI~~	~~GENERAL MOTORS CORPORATION (6/16/03)~~	~~CITICORP NORTH AMERICA, INC.~~		~~S~~	~~12/14/2007~~	~~USD~~	~~Rejected~~
~~LCPI~~ LBHI	GENERAL MOTORS CORPORATION (6/16/03)	DEUTSCHE BANK AG NEW YORK BRANCH		B	1/14/2008	USD	Rejected
~~LCPI~~	~~GENERAL MOTORS CORPORATION (6/16/03)~~	~~JP MORGAN~~		~~S~~	~~7/23/2008~~	~~USD~~	~~Rejected~~
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	METROPOLITAN WEST ASSET MGMT		B	4/22/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	SOC GEN		B	8/19/2008	USD	Rejected
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	STARK MASTER FUND LTD.		B	6/2/2008	USD	Rejected
~~LCPI~~	~~GEORGIA GULF (10/3/06)~~	~~KS CAPITAL~~		~~S~~	~~7/30/2008~~	~~USD~~	~~Rejected~~
LCPI	GEORGIA GULF (10/3/06)	~~ORE HILL PARTNERS LLC~~ PROSPECT MOUNTAIN FUND LIMITED		B	7/30/2008	USD	Rejected
LCPI	GEORGIA-PACIFIC CORP (1ST LIEN 12-20-05)	SECURITY ~~BENEFIT LIFE INS CO~~ INVESTORS, LLC		B	9/3/2008	USD	Rejected
LCPI	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/8/2008	USD	Rejected
LCPI	GOODYEAR TIRE & RUBBER 2ND LIEN(4-20-07)	DEUTSCHE BANK AG NEW YORK BRANCH		B	9/9/2008	USD	Rejected
~~LCPI~~	~~GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)~~	~~BASSO CAPITAL MGMT (MASTER)~~		~~S~~	~~6/2/2008~~	~~USD~~	~~Rejected~~
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	DEUTSCHE BANK AG NEW YORK BRANCH		B	6/2/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL V, LIMITED		B	9/2/2008	USD	Rejected
LCPI	HANGER ORTHOPEDIC, 305MM (05-26-06)	NORTHWOODS CAPITAL VII		B	9/2/2008	USD	Rejected
~~LCPI~~	~~HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)~~	~~OPPENHEIMER FUNDS, INC. (MAST)~~		~~S~~	~~9/10/2008~~	~~USD~~	~~Rejected~~
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	PIMCO ~~ALLOCATION A/C~~ FLOATING RATE INCOME FUND		B	8/21/2008	USD	Rejected
LCPI	HUNTSMAN INT'L (8/16/05 AMENDED 4/19/07)	~~LOOMIS, SAYLES & CO (MASTER)~~ APOSTLE LOOMIS SAYLES CREDIT OPPORTUNITIES FUND		B	9/12/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	STANFIELD CAPITAL PARTNERS LLC		B	9/4/2008	USD	Rejected
LCPI	ICONIX BRAND GROUP, INC.	SUNTRUST BANK		B	9/5/2008	USD	Rejected
~~LCPI~~	~~INTERGEN N.V. $1.5BN 07-31-07~~	~~PRUDENTIAL M&G~~		~~S~~	~~9/11/2008~~	~~USD~~	~~Rejected~~
LCPI	LAS VEGAS SANDS, LLC (5/23/07)	ROYAL BANK OF SCOTLAND		B	6/24/2008	USD	Rejected
~~LCPI~~	~~LEAR CORP A&R (4/25/06) (Revolver)~~	~~COMMERZBANK AG~~		~~S~~	~~7/18/2008~~	~~USD~~	~~Rejected~~
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	CLASSIC I LOAN FUNDING LLC		B	6/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD ~~INVESTMENT MGMT(MAST)~~ FLOATING RATE FUND		S	8/26/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI[1]	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD FUND		S	8/26/2008	USD	Rejected
LCPI[1]	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	HARTFORD HIGH YIELD HLS FUND		S	8/26/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	~~ORE HILL PARTNERS LLC~~ PROSPECT MOUNTAIN FUND LIMITED		B	7/18/2008	USD	Rejected
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	~~TCW ASSET MGMT CO (CA)~~ VELCOITY CLO LTD.		B	7/18/2008	USD	Rejected
LCPI	M. FABRIKANT & SONS INC.	ONE EAST CAPITAL ADVISORS/MSTR		B	4/11/2007	USD	Rejected
LCPI	MACH GEN, LLC 1ST LIEN (2/22/07)	HIGHLAND ~~CAPITAL MGMT LP~~ FLOATING RATE FUND		B	9/2/2008	USD	Rejected
LCPI	MANITOWOC COMPANY INC, THE (6-10-05)	~~APPALOOSA INVTMNT LTD (MASTER)~~ THOROUGHBRED FUND L.P.		B	9/5/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	~~CENTRE PACIFIC(MASTER)~~ SAN GABRIEL CLO I LTD.		B	8/20/2008	USD	Rejected
LCPI	MARK IV TRANCHE B TERM	SUN CAPITAL PARTNERS V (AIV-1)		S	8/20/2008	USD	Rejected
~~LCPI~~	~~MEG ENERGY CORP. (4/06)~~	~~KC CLO II PLC~~		~~S~~	~~8/14/2008~~	~~USD~~	~~Rejected~~
LCPI	MEG ENERGY CORP. (4/06)	PUTNAM ~~INVESTMENTS~~ FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCPI	MEG ENERGY CORP. (4/06)	PUTNAM ~~INVESTMENTS~~ FLOATING RATE INCOME FUND		B	8/28/2008	USD	Rejected
LCPI	MIRANT NORTH AMERICA (1/3/06)	ARGENTUM LLC		B	8/11/2008	USD	Rejected
~~LCPI~~	~~MYLAN INC. 12/20/07~~	~~HIGHLAND CAPITAL MGMT LP~~		~~S~~	~~8/7/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~MYLAN INC. 12/20/07~~	~~HIGHLAND CAPITAL MGMT LP~~		~~S~~	~~8/11/2008~~	~~USD~~	~~Rejected~~
LCPI	MYLAN INC. 12/20/07	MCDONNELL ~~INVEST. MGMT (MASTR)~~ LOAN OPPORTUNITY LTD		B	8/7/2008	USD	Rejected
LCPI	MYLAN INC. 12/20/07	~~OAKTREE CAPITAL MANGEMENT, LP~~ SCOTIABANC, INC.		B	8/11/2008	USD	Rejected
~~LCPI~~	~~MYLAN INC. 12/20/07~~	~~STONE TOWER CAPITAL (MASTER)~~		~~S~~	~~8/29/2008~~	~~USD~~	~~Rejected~~
LCPI	NATIONAL CINEMEDIA (2/07)	GOLDMAN SACHS ~~INVTMT PTNRS MAS~~ CREDIT PARTNERS LP		B	7/10/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	COURAGE CAPITAL MGMT		S	7/18/2008	USD	~~Assumed~~ Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	DEUTSCHE BANK AG NEW YORK BRANCH		S	7/21/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	SANKATY ADVISORS, INC.		S	7/21/2008	USD	Rejected
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	WAVE MANAGEMENT GROUP		B	8/27/2008	USD	Rejected
LCPI	NRG ENERGY, INC. (2ND A&R 6/8/07)	ABERDEEN ~~ASSET MANAGEMENT~~ HIGH YIELD FIXED INCOME FUND		B	9/11/2008	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	BANK OF AMERICA		B	7/9/2008	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	BANK OF AMERICA		B	1600-01-01	USD	Rejected
LCPI	NTK (NORTEK) HOLDINGS, INC.(PIK)	~~THL CREDIT PARTNERS, LP~~ THL NORTEK (LUXEMBOURG) S.A.R.L		S	9/15/2008	USD	~~Assumed~~ Rejected
LCPI	OWENS ILLINOIS, INC 6-14-06	SECURITY BENEFIT LIFE INS CO		B	9/3/2008	USD	Rejected
LCPI	PINNACLE FOODS FINANCE LLC	R2 TOP HAT, LTD		B	8/15/2008	USD	Rejected
LCPI	PLASTECH ENGINEERED 1ST LIEN (2/12/07)	KNIGHTSBRIDGE 2007-1 CLO LTD		B	9/10/2008	USD	Rejected
~~LCPI~~	~~QUEBECOR WORLD INC.~~	~~AVENUE CAPITAL MGMT II (MSTR) INVESTMENT, L.P.~~		~~S~~	~~4/22/2008~~	~~USD~~	~~Rejected~~
LCPI	QUEBECOR WORLD INC.	BANK OF AMERICA		B	5/29/2008	USD	Rejected
~~LCPI~~	~~QUEBECOR WORLD INC.~~	~~BANK OF NOVA SCOTIA~~		~~B~~	~~5/6/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~ LBHI	QUEBECOR WORLD INC.	CITIBANK, N.A. (MASTER)		B	5/30/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	CYRUS CAPITAL MANAGEMENT MST		S	4/7/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	DDJ ~~INVESTMENTS (MASTER)~~ TOTAL RETURN LOAN FUND, L.P.		S	4/30/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	RRR LOAN FUNDING TRUST		S	5/28/2008	USD	Rejected
LCPI	QUEBECOR WORLD INC.	WACHOVIA BANK		B	6/19/2008	USD	Rejected
LCPI	RJO HOLDINGS CORP.	STANFIELD CAPITAL PARTNERS LLC		B	7/1/2008	USD	Rejected
LCPI	SEMCRUDE	GOLDMAN SACHS CREDIT PARTNER		B	8/6/2008	USD	Rejected
LCPI	SEMCRUDE	ROYAL BANK OF SCOTLAND		B	8/6/2008	USD	Rejected
LCPI	SEMCRUDE	WAYZATA INVESTMNT PTR (MASTER)		S	7/30/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	SPANISH BROADCASTING - FIRST LIEN	4086 ADVISORS		B	9/10/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE 2004 TRUST		S	9/10/2008	USD	~~Assumed~~ Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ~~ASSET MANAGEMENT~~ 2004 TRUST		S	9/10/2008	USD	~~Assumed~~ Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	GOLDENTREE ~~ASSET MANAGEMENT~~ 2004 TRUST		S	9/11/2008	USD	~~Assumed~~ Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	PUTNAM INVESTMENTS		B	9/11/2008	USD	Rejected
LCPI	SPANISH BROADCASTING - FIRST LIEN	RIDGEWORTH FUNDS-SEIX FRHIF		B	9/10/2008	USD	Rejected
LCPI	STATION CASINOS INC	DEUTSCHE BANK AG TRUST CO AMERICA		B	7/3/2008	USD	Rejected
LCPI	SWIFT TRANSPORTATION (5/10/07)	DEUTSCHE BANK ~~AG~~ TRUST CO AMERICA		B	7/10/2008	USD	Rejected
~~LCPI~~	~~SWIFT TRANSPORTATION (5/10/07)~~	~~LONGACRE MASTER FUND LTD.~~		~~S~~	~~5/27/2008~~	~~USD~~	~~Rejected~~
LCPI	SWIFT TRANSPORTATION (5/10/07)	MILLENNIUM PARTNERS, L.P.		B	6/4/2008	USD	Rejected
LCPI	SWIFT TRANSPORTATION (5/10/07)	MILLENNIUM PARTNERS, L.P.		B	6/5/2008	USD	Rejected
~~LCPI~~	~~SWIFT TRANSPORTATION (5/10/07)~~	~~MORGAN STANLEY INVESTMENT MGMT~~		~~S~~	~~7/21/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~SWIFT TRANSPORTATION (5/10/07)~~	~~SATELLITE ASSET MGMT(MASTER)~~		~~B~~	~~7/16/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~SWIFT TRANSPORTATION (5/10/07)~~	~~SCOGGIN CAPITAL MGMT (MASTER)~~		~~S~~	~~6/4/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~SWIFT TRANSPORTATION (5/10/07)~~	~~SCOGGIN CAPITAL MGMT (MASTER)~~		~~S~~	~~6/4/2008~~	~~USD~~	~~Rejected~~
LCPI	TEMBEC INDUSTRIES INC 2/29/08	JPM CHASE BANK N.A.		B	6/26/2008	USD	Rejected
LCPI	TEMBEC INDUSTRIES INC 2/29/08	LOGAN FINANCE CLO I LTD.		B	6/11/2008	USD	Rejected
LCPI	TEMBEC INDUSTRIES INC 2/29/08	ORE HILL FUND LP		B	9/11/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	1798 RELATIVE VALUE MASTER FD		B	5/9/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	BANK OF AMERICA		B	6/5/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	BANK OF AMERICA		B	6/5/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	BANK OF AMERICA		B	8/12/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	DEUTSCHE BANK TRUST CO AMERICA		B	5/15/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL (tranche B term loan)	GRUSS & CO (MASTER)		B	7/1/2008	USD	Rejected
LCPI	TRIBUNE COMPANY (6/04/07) 8 BIL(tranche X term loan)	PIMCO ALLOCATION A/C		B	8/14/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/5/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/8/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/21/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	BABSON CLO LTD. 2005-I		B	8/28/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	ING INVESTMENT MGMT GEORGIA		B	9/12/2008	USD	Rejected
LCPI	U.S. SHIPPING PARTNERS (3RD A&R 8/7/06)	PRIMUS CLO I LTD.		B	8/21/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	CRESCENT 1, LP		B	9/3/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	CRS FUNDS, LTD		B	9/3/2008	USD	Rejected
LCPI	UNITED AIR LINES, INC. A/R 2-02-07	DK ACQUISITION PARTNERS LP		B	9/8/2008	USD	Rejected
LCPI	UNIVISION COMMUNICATION 3-29-2007	CENTERBRIDGE HEDGE		B	9/9/2008	USD	Rejected
LCPI	US AIRWAYS GROUP 03-07	BLACKROCK SR ~~FLOAT RATE PORT~~ INCOME SERIES V LIMITED		B	8/4/2008	USD	Rejected
LCPI	US AIRWAYS GROUP 03-07	CANDLEWOOD CAPITAL PARTNERS		B	8/5/2008	USD	Rejected
~~LCPI~~	~~US AIRWAYS GROUP 03-07~~	~~DURHAM ACQUISITION CO., LLC~~		~~S~~	~~8/1/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~USI HOLDINGS CORP. (6/4/07)~~	~~CREDIT SUISSE CAP/BLT 39~~		~~S~~	~~9/10/2008~~	~~USD~~	~~Rejected~~
LCPI	VENOCO 2ND A&R (5/7/07-CS)	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
LCPI	VENOCO 2ND A&R (5/7/07-CS)	ING INVESTMENT MGMT CLO I, LTD		B	9/8/2008	USD	Rejected
~~LCPI~~	~~VENTAS REALTY, LTD PTRSHIP A&R 4/26/06~~	~~H/2 CAPITAL PARTNERS (MASTER)~~		~~S~~	~~9/15/2008~~	~~USD~~	~~Rejected~~
LCPI	VERINT SYSTEMS INC.	GOLDENTREE ~~ASSET MANAGEMENT~~ CREDIT OPPORTUNITIES FINANCING I, LTD		B	9/8/2008	USD	Rejected
LCPI	VEYANCE TECHNOLOGIES, INC. (1ST LIEN)	CARLYLE LOAN INVESTMENT LTD		B	9/11/2008	USD	Rejected
LCPI	VISTEON 6.13.06	GOLDMAN SACHS CREDIT PARTNER		B	9/12/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	VISTEON 6.13.06	~~SANDELMAN PARTNERS LP~~ DEUTSCHE BANK AG NEW YORK		B	9/12/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	7/31/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06	GOLDMAN SACHS CREDIT PARTNER		B	8/13/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	HILLMARK FUNDING LTD		B	8/20/2008	USD	Rejected
LCPI	VML (VENETIAN MACAU LIMITED) 5/25/06 (7 YR Term B Funded Project)	IVY HIGH INCOME FUND		B	7/15/2008	USD	Rejected
LCPI	WESCO AIRCRAFT HARDWARE CORP 1ST LIEN	PUTNAM INVESTMENTS		B	8/28/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK II CDO LIMITED		B	9/9/2008	USD	Rejected
LCPI	WEST CORPORATION	LANDMARK VII CDO LTD		S	9/9/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	CREDIT SUISSE ASSET MGMT(MAST)		B	6/30/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	H/2 CAPITAL PARTNERS (MASTER)		B	5/12/2008	USD	Rejected
~~LCPI~~	~~WIMAR LANDCO, LLC [01/03/2007]~~	~~HARBERT DISTRESSED INVESTMENT HARBINGER CAPITAL PARTNERS MASTER I, LTD~~		~~S~~	~~8/28/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~WIMAR LANDCO, LLC [01/03/2007]~~	~~HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND, L.P.~~		~~S~~	~~8/28/2008~~	~~USD~~	~~Rejected~~
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE ~~MASTER FUND LTD~~ CAPITAL PARTNERS (QP), LTD		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	LONGACRE MASTER FUND		B	4/18/2008	USD	Rejected
LCPI	WIMAR LANDCO, LLC [01/03/2007]	SILVER LAKE FINANCIAL MGT(MST)		B	8/26/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	KC CLO II PLC		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~ANGELO GORDON (MASTER)~~ DEUTSCHE BANK NEW YORK BRANCH		B	6/25/2008	USD	Rejected
~~LCPI~~	~~WIMAR OPCO (TROPICANA ENTERTAINMENT)~~	~~CREDIT SUISSE ASSET MGMT(MAST)~~		~~B~~	~~8/27/2008~~	~~USD~~	~~Rejected~~
~~LCPI~~	~~WIMAR OPCO (TROPICANA ENTERTAINMENT)~~	~~EVERGREEN INVESTMENTS (MSTR)~~		~~S~~	~~7/22/2008~~	~~USD~~	~~Rejected~~
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~HIGHLAND CAPITAL MGMT LP~~ LONGHORN CREDIT FUNDING		B	8/27/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~HIGHLAND CAPITAL MGMT LP~~ LONGHORN CREDIT FUNDING		B	8/28/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~P SCHOENFELD ASSET MGMT LLC~~ DEUTSCHE BANK AG NEW YORK BRANCH		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~P. SCHOENFELD ASSET MGT~~ DEUTSCHE BANK AG NEW YORK BRANCH		B	8/8/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~R3 CAPITAL MANAGEMENT, LP~~ RRR LOAN FUNDING TRUST		B	7/22/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~R3 CAPITAL MANAGEMENT, LP~~ RRR LOAN FUNDING TRUST		B	8/22/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	~~WHIPPOORWILL DISTRSD OPPORT FD~~ WELLPOINT, INC.		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL ASSOC, INC PROFIT SHARING PLAN		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL DISTRESSED OPPORTUNITY FUND, LP		B	9/3/2008	USD	Rejected
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	WHIPPOORWILL OFFSHORE DISTRESSED OPPORTUNITY FUND		B	9/3/2008	USD	Rejected
LCPI	WOLF HOLLOW I LP 1ST LIEN	~~GREENWICH INTERNATIONAL, LTD.~~ GIL HOLDINGS LLC		B	5/9/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP ~~GLOBAL MARKETS, INC.~~ FINANCIAL PRODUCTS, INC.		B	7/17/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP ~~GLOBAL MARKETS, INC.~~ FINANCIAL PRODUCTS, INC.		B	7/21/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	CITIGROUP ~~GLOBAL MARKETS, INC.~~ FINANCIAL PRODUCTS, INC.		B	7/29/2008	USD	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	WR GRACE & CO.-CONN.	CITIGROUP ~~GLOBAL MARKETS, INC.~~ FINANCIAL PRODUCTS, INC.		B	8/15/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	~~GOLDENTREE CAP. SOL. OFFSHORE~~ GOLDEN TREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE ~~CAP. SOLUTIONS FUND~~ 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDENTREE 2004 TRUST		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	GOLDEN TREE CREDIT OPPORTUNITIES FINANCING I, LTD		B	4/23/2008	USD	Rejected
LCPI	WR GRACE & CO.-CONN.	ORE HILL PARTNERS LLC		B	7/8/2008	USD	Rejected
LCPI	YANKEE CANDLE COMPANY 2-07	RIVERSOURCE BD SERIES- RFLRTFD		B	9/11/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	CAJA MADRID	A2	B	6/19/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A1	B	8/6/2008	USD	Rejected
LCPIUK	ALPHA III (NOV06)	OAKTREE CAPITAL MANAGEMENT	A2	B	8/6/2008	USD	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	~~AIB INTERNATIONAL FINANCE~~ TARA HILL B.V.	B	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	~~AIB INTERNATIONAL FINANCE~~ TARA HILL B.V.	C	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BANK OF AMERICA	D	B	9/5/2008	EUR	Rejected
LCPIUK	BCM IRELAND HOLDINGS LIMITED	BANK OF AMERICA	D	B	9/4/2008	EUR	Rejected
LCPIUK	CASEMA	KCAF 26	KAB B	S	7/17/2008	EUR	Rejected
LCPIUK	CASEMA	KCAF 26	KAB C	S	7/17/2008	EUR	Rejected
LCPIUK	CFS HOLDING NV (18 JUNE 04) (A)	GE CORP FIN BANK SAS	REVOLVER	B	8/28/2008	EUR	Rejected
LCPIUK	ENDEKA	BANC OF AMERICA SECURITIES ~~UK~~ LIMITED	B	B	7/31/2008	EUR	Rejected
LCPIUK	ENDEKA	BANC OF AMERICA SECURITIES ~~UK~~ LIMITED	C	B	7/31/2008	EUR	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	B USD	S	8/21/2008	USD	Rejected
LCPIUK	FALCON SENIOR (17DEC07) (A)	PIMCO ALLOCATION A/C	C USD	S	8/21/2008	USD	Rejected
~~LCPIUK~~	~~FIRST CHEMICAL SENIOR (11/06)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~CAPEX~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Rejected~~
~~LCPIUK~~	~~FIRST CHEMICAL SENIOR (11/06)~~	~~YORK CAPITAL MANAGEMENT, LP~~	~~REVOLVING~~	~~S~~	~~9/11/2008~~	~~EUR~~	~~Rejected~~
LCPIUK	IMO CARWASH	PRAMERICA	A1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	A2	B	9/2/2008	EUR	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B1	B	9/2/2008	GBP	Rejected
LCPIUK	IMO CARWASH	PRAMERICA	B2	B	9/2/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK~~, N.A. (MASTER)~~ INTERNATIONAL PLC	B10	B	9/5/2008	EUR	Rejected
LCPIUK	ISS HOLDING A/S	CITIBANK~~, N.A. (MASTER)~~ INTERNATIONAL PLC	B9	B	9/5/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CITIBANK~~, N.A. (MASTER)~~ INTERNATIONAL PLC	A	B	8/19/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHELAND (12MAY06)	CITIBANK~~, N.A. (MASTER)~~ INTERNATIONAL PLC	A	B	7/15/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	GOLDMAN SACHS CREDIT PARTNER	PIK	B	7/23/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	9/3/2008	EUR	Rejected
LCPIUK	KABEL DEUTSCHLAND HOLDING GMBH PIK	ROYAL BANK OF SCOTLAND	PIK	B	9/1/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	B1	B	8/11/2008	EUR	Rejected
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	BANK OF AMERICA	C1	B	8/11/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BABSON CAPITAL	A1	S	8/29/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	BLUEBAY EUROPEAN CREDIT OPPS	B1	B	12/19/2007	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	COMMERZBANK AG	B1	S	7/2/2008	EUR	Rejected
LCPIUK	LIBERATOR SENIOR FACILITIES DTD 10/06(A)	MORGAN STANLEY	B1	S	6/9/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ROYAL BANK OF SCOTLAND	B1	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ROYAL BANK OF SCOTLAND	B2	B	8/29/2008	EUR	Rejected
LCPIUK	MEP II S.A.R.L. & CORTEFIEL, S.A.(03/07)	ROYAL BANK OF SCOTLAND	B3	B	8/29/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	~~3V CAPITAL MGMT, LLC~~ LLOYDS TSB BANK PLC	D	B	6/17/2008	EUR	Rejected
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	B1	B	6/25/2008	EUR	Rejected

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	MOLNLYCKE	DEUTSCHE BANK AG LONDON	C1	B	6/25/2008	EUR	Rejected
LCPIUK	NTL CABLE PLC	DEUTSCHE BANK AG LONDON	B6	B	8/7/2008	GBP	Rejected
LCPIUK	NTL CABLE PLC	DRESDNER BANK AG LONDON BRANCH	C	B	1/31/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	CITIBANK, ~~N.A. (MASTER)~~ INTERNATIONAL PLC	B2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	CITIBANK, ~~N.A. (MASTER)~~ INTERNATIONAL PLC	C2 USD	B	8/7/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	DRESDNER	A	B	8/27/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MERRILL LYNCH INTERNATIONAL	A	B	7/23/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/6/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/8/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/26/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY SENIOR FUNDING, INC.	A	B	6/4/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	5/21/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	MORGAN STANLEY BANK INTERNATIONAL LIMITED	A	B	8/28/2008	USD	Rejected
LCPIUK	NYCOMED HOLDING A/S	ROYAL BANK OF SCOTLAND	B1	B	4/2/2008	EUR	Rejected
LCPIUK	NYCOMED HOLDING A/S	ROYAL BANK OF SCOTLAND	C1	B	4/2/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	R3 CAPITAL MANAGEMENT, LP	C3	B	9/4/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C2	B	4/29/2008	EUR	Rejected
LCPIUK	PROSIEBEN (26JUN07) OPCO	SCOGGIN CAPITAL MGMT (MASTER)	C3	B	4/29/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	B	B	6/23/2008	EUR	Rejected
LCPIUK	TYROL ACQUISITION 2 SAS	GOLDMAN SACHS CREDIT PARTNER	C	B	6/23/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	GOLDMAN SACHS CREDIT PARTNER	PIK	B	7/2/2008	EUR	Rejected
LCPIUK	WDAC INTERMEDIATE (2007) NDLT (PIK)	OCH ZIFF (MASTER)	PIK	B	6/23/2008	EUR	Rejected
LCPIUK	YELL GROUP PLC	BANK OF AMERICA	B2	B	7/23/2008	EUR	Rejected

Footnotes:

1 Block trade allocation

2 New trades since November 14, 2008 filing

From: Baer, Herb [HBaer@epiqsystems.com]

Sent: Sunday, December 14, 2008 6:14 PM

Subject: Lehman Brothers Holding Inc. et al. (08-13555) - Docket #2206 - 5 of 6 - Notice of Filing of Revised Exhibits and Revised Proposed Order Re: Open Trade Confirmations Motion

Attachments: 5. Exhibit C.pdf

Attached please find part 5 of 6 of:

Notice of Filing of Revised Exhibits and Revised Proposed Order Relating to the Debtors' Motion for an Order Pursuant to Section 365 of the Bankruptcy Code Approving the Assumption or Rejection of Open Trade Confirmations

<<5. Exhibit C.pdf>>

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EXHIBIT C

AMENDED TRADES

LCPI & LCPI UK
Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	ABITIBIBOWATER INC. 04-01-08	DEUTSCHE BANK AG NEW YORK		B	9/9/2008	USD	Assumed with Modification
LCPI	AVETA INC. 2ND A&R 8-14-06	GMAM INVESTMENT FUNDS TRUST II		S	7/28/2008	USD	Assumed with Modification
LCPI	BUCYRUS INTERNATIONAL, INC. 5/07	DEUTSCHE BANK AG LONDON		B	8/14/2008	EUR	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/1/2008	USD	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/7/2008	USD	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/24/2008	USD	Assumed with Modification
LCPI	BUFFETS INC (11/07/06)	SATELLITE SENIOR INCOME FUND, LLC		B	4/30/2008	USD	Assumed with Modification
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	DEUTSCHE BANK AG LONDON		B	8/13/2008	USD	Assumed with Modification
LCPI	CEQUEL COMM (CEBRIDGE) 2ND LIEN PIK	DEUTSCHE BANK AG LONDON		B	8/13/2008	USD	Assumed with Modification
LCPI	COLLINS & AIKMAN PRODUCTS CO	JP MORGAN CHASE BANK NA		S	9/13/2007	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK FLOATING RATE INCOME STRATEGIES FUND, INC.		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK GLOBAL FLOATING RATE INCOME TRUST		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR FLOATING RATE PORTFOLIO		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER CO 2ND LIEN	BLACKROCK SENIOR INCOME SERIES III PLC		B	9/4/2008	USD	Assumed with Modification
LCPI	CONSOLIDATED CONTAINER HLDGS 1ST LIEN	ROYAL BANK OF CANADA		B	9/9/2008	USD	Assumed with Modification
LCPI	DANA HOLDING TL(1/31/08)	CHGO LOAN FUNDING LTD.		S	8/28/2008	USD	Assumed with Modification
LCPI	DAYCO (MARK IV)	OAK HILL CREDIT OPPORTUNITIES FINANCING, LTD		B	7/29/2008	USD	Assumed with Modification
LCPI	FIRST DATA CORP (9/24/07-CS)	CITIBANK, N.A. (MASTER)		S	9/8/2008	USD	Assumed with Modification
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	COMMERZBANK AG NEW YORK AND GRAND CAYMAN BRANCHES		B	6/11/2008	USD	Assumed with Modification
LCPI	GENERAL MOTORS CORPORATION (6/16/03)	COMMERZBANK AG NEW YORK AND GRAND CAYMAN BRANCHES		B	6/12/2008	USD	Assumed with Modification
LCPI	GREEKTOWN HOLDINGS, L.L.C.	WACHOVIA BANK		B	5/30/2008	USD	Assumed with Modification
LCPI	GREEKTOWN HOLDINGS, L.L.C. (Term B Loan)	WACHOVIA BANK		B	6/3/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS V, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS VI, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS X, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS XI, LTD		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS V, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS VIII, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS IX, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS X, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	OCTAGON INVESTMENT PARTNERS XI, LTD		B	8/19/2008	USD	Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	HAMLET II, LTD		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	MERRILL LYNCH CAPITAL SERVICES, INC.		B	8/14/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	CARLYLE HIGH YIELD PARTNERS X, LTD		B	9/4/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	CARLYLE HIGH YIELD PARTNERS VI, LTD		B	9/4/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE OPPORTUNITIES FUND, LLC		B	8/18/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE EXPANSION FUND, LLC		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	SPECIAL VALUE OPPORTUNITIES FUND, LLC		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	TENNENBAUM OPPORTUNITIES PARTNERS V, LP		B	8/19/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	BRIGADE LEVERAGED CAPITAL STRUCTURES FUND, LTD		B	9/8/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	MARATHON SPECIAL OPPORTUNITIES MASTER FUND LTD		B	6/3/2008	USD	Assumed with Modification
LCPI	HAWAIIAN. TELCOM COMMUNICATIONS (5/07) (Tranche C)	CREDIT SUISSE LOAN FUNDING LLC		B	8/26/2008	USD	Assumed with Modification
LCPI	HERBST GAMING INC. 2ND A&R [1/03/07]	HIGHLAND CAPITAL MGMT LP		B	8/13/2008	USD	Assumed with Modification
LCPI	HEXION CHEMICALS A&R 05/05/2006	DEUTSCHE BANK NEW YORK BRANCH		B	9/4/2008	USD	Assumed with Modification
LCPI	KYLE ACQUISITION	DORCHESTER CBNA LOAN FUNDING		B	6/3/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	JPMORGAN CHASE BANK, N.A.		B	3/6/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE MASTER FUND, LTD		B	3/24/2008	USD	Assumed with Modification
LCPI	LEAR CORP A&R (4/25/06) (Revolver)	GOLDMAN SACHS CREDIT PARTNER/LONGACRE CAPITAL PARTNERS (QP), LP		B	3/24/2008	USD	Assumed with Modification
LCPI	LYONDELLBASELL INDUSTRIES, CITI-12/20/07	PROSPECT MOUNTAIN FUND, LP		B	7/18/2008	USD	Assumed with Modification
LCPI	NATIONAL CINEMEDIA (2/07)	HIGHLAND CAPITAL MGMT LP		S	9/9/2008	USD	Assumed with Modification
LCPI	NEFF CORP 2ND LIEN (5/31/07)	GOLDMAN SACHS CREDIT PARTNERS		B	8/13/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	NATIONWIDE MUTUAL INSURANCE CO		B	9/11/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	COURAGE SSMF, LP		B	9/11/2008	USD	Assumed with Modification
LCPI	NORTHWEST AIRLINES $1.050BN 08-21-06	IBS (MF) LTD COURAGE CAP EVENT		B	9/11/2008	USD	Assumed with Modification
LCPI	PENN NAT'L GAMING,INC.10/03/05	JPMORGAN CHASE BANK, N.A.		B	7/3/2008	USD	Assumed with Modification
LCPI	PENN NAT'L GAMING,INC.10/03/05	JPMORGAN CHASE BANK, N.A.		B	7/3/2008	USD	Assumed with Modification
LCPI	PQ CORPORATION 1ST LIEN A&R (7/2/08)	JP MORGAN WHITEFRIARS INC.		B	9/11/2008	USD	Assumed with Modification
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	5/6/2008	USD	Assumed with Modification
LCPI	QUEBECOR WORLD INC.	BANK OF NOVA SCOTIA		B	4/30/2008	USD	Assumed
LCPI	SPIEGEL INC	GRAND CENTRAL ASSET TRUST, MM3		B	8/14/2008	USD	Assumed with Modification
LCPI	SPIEGEL INC	GRAND CENTRAL ASSET TRUST, SVCO SERIES		B	8/14/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOLDMAN SACHS CREDIT PARTNERS		B	7/10/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOLDMAN SACHS CREDIT PARTNERS		B	7/24/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	D.E. SHAW LAMINAR PORTFOLIOS		B	9/3/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB PARTNERS		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	INSTITUTIONAL BENCHMARKS (MF)		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB ARBITRAGE B FUND		B	6/5/2008	USD	Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	B/S	Trade Date	Curr Code	Status
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB ARBITRAGE FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB OFFSHORE B FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	LOEB OFFSHORE FUND		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	GOOD STEWARD TRADING COMPANY		B	6/5/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MANAGEMENT, LP II		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN WORLDWIDE FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN INTERNATIONAL FUND, LTD		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SCOGGIN CAPITAL MANAGEMENT, LP II		B	6/6/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	DEUTSCHE BANK AG		B	7/16/2008	USD	Assumed with Modification
LCPI	SWIFT TRANSPORTATION (5/10/07)	SATELLITE SENIOR INCOME FUND		B	7/16/2008	USD	Assumed with Modification
LCPI	TARGUS GROUP INTERNATIONAL, INC.	HARTFORD HIGH YIELD HLS FUND		B	8/19/2008	USD	Assumed with Modification
LCPI	US AIRWAYS GROUP 03-07	CREDIT SUISSE CANDLEWOOD SPECIAL SITUATION MASTER FUND LTD		B	8/5/2008	USD	Assumed with Modification
LCPI	VISTEON 6.13.06	FEINGOLD O'KEEFFE DISTRESSED LOAN MASTER FUND LTD		B	6/20/2008	USD	Assumed with Modification
LCPI	VISTEON 6.13.06	FEINGOLD O'KEEFFE MASTER FUND LTD		B	6/20/2008	USD	Assumed with Modification
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	7/10/2008	USD	Assumed with Modification
LCPI	WIMAR OPCO (TROPICANA ENTERTAINMENT)	RRR LOAN FUNDING TRUST		B	8/27/2008	USD	Assumed with Modification
LCPI	WR GRACE & CO.-CONN.	ORE HILL HUB FUND LTD		B	7/9/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	BARCLAYS BANK PLC	B1	B	8/26/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	BARCLAYS BANK PLC	B2	B	8/26/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	CREDIT SUISSE INTERNATIONAL	B1	B	7/7/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	CREDIT SUISSE INTERNATIONAL	B2	B	7/7/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	KING'S CROSS ASSET FUNDING 2 S.A.R.L	A1	B	7/15/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	KING'S CROSS ASSET FUNDING 2 S.A.R.L	A2	B	7/15/2008	USD	Assumed with Modification
LCPIUK	ALPHA III (NOV06)	BARCLAYS BANK PLC	D	B	8/21/2008	USD	Assumed with Modification
LCPIUK	AVIO SENIOR (14DEC06)	BLACKROCK LIMITED DURATION INCOME TRUST	B2 USD	S	4/18/2008	USD	Assumed with Modification
LCPIUK	AVIO SENIOR (14DEC06)	BLACKROCK LIMITED DURATION INCOME TRUST	C2 USD	S	4/18/2008	USD	Assumed with Modification
LCPIUK	BCM IRELAND HOLDINGS LIMITED	KINGS CROSS ASSET FUNDING 17 S.A.R.L	D	B	9/4/2008	EUR	Assumed with Modification
LCPIUK	GALA (OCT 05)	KINGS CROSS ASSET FUNDING 2 S.A.R.L	A	S	2/8/2008	GBP	Assumed with Modification
LCPIUK	INEOS GROUP LIMITED	GOLDMAN SACHS CREDIT PARTNERS LP	B1	B	7/4/2008	EUR	Assumed with Modification
LCPIUK	INEOS GROUP LIMITED	GOLDMAN SACHS CREDIT PARTNERS LP	C1	B	7/4/2008	EUR	Assumed with Modification
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	GREYWOLF CAPITAL OVERSEAS FUND	Mezzanine	S	7/29/2008	EUR	Assumed with Modification
LCPIUK	LAVENA MEZZ (2MAR07) PROSIEBEN HOLDCO	GREYWOLF CAPITAL PARTNERS II, LP	Mezzanine	S	7/29/2008	EUR	Assumed with Modification
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	GOLDMAN SACHS CREDIT PARTNERS LP	B1	B	8/12/2008	EUR	Assumed with Modification
LCPIUK	LAVENA SENIOR (2 MAR 07) PROSIEBENHOLDCO	GOLDMAN SACHS CREDIT PARTNERS LP	C1	B	8/12/2008	EUR	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B1	B	4/1/2008	GBP	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B2	B	4/1/2008	GBP	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B5	B	4/1/2008	GBP	Assumed with Modification
LCPIUK	NTL CABLE PLC	MARATHON SPECIAL OPPORTUNITY MASTER FUND LTD	B6	B	4/1/2008	GBP	Assumed with Modification

Entity	Deal Name	Customer Name	Tranche	B/S	TradeDate	CurrCode	Status
LCPIUK	NYCOMED HOLDING A/S	DEUTSCHE BANK AG LONDON BRANCH	B1	B	8/11/2008	EUR	Assumed with Modification
LCPIUK	NYCOMED HOLDING A/S	DEUTSCHE BANK AG LONDON BRANCH	C1	B	8/11/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	B1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	B2	B	7/31/2008	USD	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	B2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	B2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	C1	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO STRATEGIC VALUE MASTER FUND, LTD	C2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO VALUE INVESTMENT MASTER FUND, LTD	C2	B	7/31/2008	USD	Assumed with Modification
LCPIUK	PERTUS SECHZEHNTE GMBH (MAUSER)	APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT LP	C2	B	7/31/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	DEUTSCHE BANK AG LONDON BRANCH	PIK	B	9/11/2008	USD	Assumed with Modification
LCPIUK	WIND PIK FACILITY	DEUTSCHE BANK AG LONDON BRANCH	PIK	B	9/5/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	CITADEL HORIZON SARL	PIK	B	8/27/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	JPMORGAN CHASE & CO.	PIK	B	8/29/2008	EUR	Assumed with Modification
LCPIUK	WIND PIK FACILITY	JPMORGAN CHASE & CO.	PIK	B	9/2/2008	EUR	Assumed with Modification