

From: Litvin, Tal <tal.litvin@lehman.com>
Sent: Friday, June 20, 2008 3:04 PM (GMT)
To: McDade, Bart <bmcdade@lehman.com>; Lowitt, Ian T <ilowitt@lehman.com>; Tonucci, Paolo <paolo.tonucci@lehman.com>; O'Meara, Chris M (NY) <comeara@lehman.com>; Kelly, Martin <martin.kelly@lehman.com>; Morton, Andrew J <amorton@lehman.com>; Mitrokostas, Paul <pmitroko@lehman.com>; Goldfarb, David <dgoldfar@lehman.com>; Walker, George H <gwalker@lehman.com>; Savoret, Benoit [London] <BSavoret@lehman.com>; Isaacs, Jeremy <jisaacs@lehman.com>; Bhattal, Jasjit <jbhattal@lehman.com>; Walsh, Mark <mawalsh@lehman.com>; Whalen, Patrick J <patrick.whelen@lehman.com>; McKinney, Richard <rmckinne@lehman.com>; Amin, Kaushik <kamin@lehman.com>; Felder, Eric <efelder@lehman.com>; Reilly, Gerard <greilly@lehman.com>; Fitzgibbon, Jennifer <jennifer.fitzgibbon@lehman.com>
Cc: Scorecard Distribution <ScorecardDistribution@lehman.com>
Subject: Daily Balance Sheet and Disclosures Scorecard

> Attached please find the daily balance sheet scorecard file for close
> of business 6/18/08. If anyone has any questions or there is any
> trouble opening the powerpoint from the following link please let me
> know. Thank you,
>

https://live.lehman.com/go/LL/lehmanlive?url=/sites/MYD_25794/MyDocuments/Balance%20Sheet%20and%20Disclosure%20Scorecard%20Q3'08%206.18.08v1.ppt

> Daily Highlights:

> * The Firm Daily Net Balance Sheet is \$420.6bn, down \$(17.7bn)
> from prior day.
* Global Rates net balance sheet decreased (\$4.4bn) driven by a
\$(2.5bn) decrease in short-term treasuries from the sale of 1 month
treasury bills and a \$(1.3bn) increase in Repo105 utilization in Rates
Derivative Europe.
* Securitized Products \$0.6bn increase was related to purchases of
MBS pools from GSE's. The increase is predominantly due to a weekly
update of forward settling purchases.
* Prime Services decreased \$(7.1bn) primarily due to a decrease in
short term US treasuries and fails.
* Treasury ended the day down (\$6.4bn) as a result of increased
Reverse Repos in places of net balance sheet cash investments, including
deposits and money market funds.
* The Gross Balance Sheet is down \$(17.6bn) to \$822.8bn from prior
day.

Tal I. Litvin
Lehman Brothers Inc.
Finance - Capital Markets
W: 212.320.2848
F: 646.834.2367
M: 917.815.9695
E: Tal.Litvin@Lehman.com