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Subject: Derivative Balance Sheet.

> Attached is the Derivative Balance Sheet detail for LBSF, LBF, LBCB and
> LBIE including counterparty exposure, deal netting and collateral.
>
>
> LBF LBSF LBCS
> LBIE
> (Primarily Equities) (Primarily FID) Commodities
> (Europe)
> <<LBF Derivatives 08.29.08.zip>> <<LBSF Derivatives
> 08.29.08.zip>> <<Derivative Flux 08.08 vs 07.08.xls>>
> <<Counterparty Rec to Hyperion.xls>>

>
Thanks,
Mike