

	A	B	C
1	GLOBAL TREASURY		
2	DOWNGRADE EFFECT ON CASH CAPITAL FACILITIES		
3	3-Jun-08		
4			
5	Counterparty	Region	Downgrade Language
6	Unsecured Facilities		
7	ANZ	Asia	NEED TO CHECK WITH ASIA
8	ANZ	Asia	None
9	ANZ	Asia	NEED TO CHECK WITH ASIA
10	Aozora	Asia	No triggers but Borrower needs to report the downgrade to the lender (ALREADY DONE)
11	Bank of China	Americas	None
12	Bank of Montreal (LBCB Revolver)	Americas	<u>Before S&P downgrade we were at Level II pricing and we will continue at Level II. No pricing changes apply and will remain Libor funding drawn margin is 15bps, Undrawn 6bps, Fed Funds drawn margin is 15bps.</u> Level II is defined as EITHER (i) S&P >= A+ and Moody's >= A2 OR (ii) S&P>= A and Moody's >=A1. Scenario (ii) applies to us since we are A1 with Moody's. At Level III the following prices will apply Libor funding drawn margin 19bps, Undrawn margin: 7bps; Fed Funds drawn margin 19bps
13	Bank of Taiwan	Americas	None
14	Bank of Tokyo-Mitsubishi UFJ	Asia	None
15	BNP Paribas	Americas	None
16	CBA	Asia	None
17	Chuo Mitsui	Asia	No triggers but Borrower needs to report the downgrade to the lender (ALREADY DONE)
18	Citibank	Asia	NEED TO CHECK WITH ASIA
19	Citibank	Asia	NEED TO CHECK WITH ASIA
20	DNB Norbank	Americas	None
21	European Facility (LBBAG Facility)	Europe	None
22	First Commercial Bank	Americas	None
23	Hua Nan	Asia	NEED TO CHECK WITH ASIA SINCE DOCUMENT IS IN LOCAL LANGUAGE
24	JP Morgan Chase	Asia	None
25	Metrobank	Asia	NEED TO CHECK WITH ASIA
26	Mizuho	Asia	None
27	Nippon Life Insurance	Asia	None
28	Nordea (LBCB REVOLVER)	Americas	<u>Before S&P downgrade we were at Level II pricing and we will continue at Level II. No pricing changes apply and will remain Libor funding drawn margin is 15bps, Undrawn 6bps, Fed Funds drawn margin is 15bps.</u> Level II is defined as EITHER (i) S&P >= A+ and Moody's >= A2 OR (ii) S&P>= A and Moody's >=A1. Scenario (ii) applies to us since we are A1 with Moody's. At Level III the following prices will apply Libor funding drawn margin 19bps, Undrawn margin: 7bps; Fed Funds drawn margin 19bps
29	Scotiabank	Asia	<u>None in current facility</u> but the bank has requested this to be added in the price renegotiation discussions which are underway
30	Scotiabank	Asia	<u>None in current facility</u> but the bank has requested this to be added in the price renegotiation discussions which are underway
31	Shinkin Bank	Asia	None
32	Shinsei Bank	Asia	None
33	Standard Chartered Bank	Asia	None
34	Sumitomo Mitsubishi Banking Corp	Asia	No triggers but Borrower needs to report the downgrade to the lender (ALREADY DONE)
35	Sumitomo Mitsubishi Banking Corp	Asia	No triggers but Borrower needs to report the downgrade to the lender (ALREADY DONE)

	D	E	F	G	H	I	J	K	L	M	N
1											
2											
3											
4											
5	Secured/ Unsecured	Asset/ Collateral	CCY	Capacity (USD)	Non-Utilization Fee	Collateral Haircut	Pricing	Execution Date	Legal Final Maturity	Extension Frequency	Extension Feature
6											
7	Unsecured	NA	AUD	353	NA	NA	BBSW+50	8/30/2007	Evergreen	Quarterly	13-12-13
8	Unsecured	NA	KRW	52	NA	NA	KRW 3MCD+80	3/20/2002	Evergreen	Quarterly	18-15-18
9	Unsecured	NA	USD (Multi)	200	12.5 bps	NA	KRW 3MCD/ NTD 2MCP+tdb	5/21/2007	Evergreen	Semi-annual	24-18-24
10	Unsecured	NA	JPY	477	NA	NA	3MJL+135	2/29/2008	2/28/2011	NA	Bullet - 3yr
11	Unsecured	NA	USD	50	NA	NA	1ML+35	6/28/2004	Evergreen	Daily	24 (Perpetual)
12	Unsecured	NA	USD	150	6	NA	L+15	12/13/2006	Evergreen	Quarterly	24-21-24
13	Unsecured	NA	USD	25	NA	NA	1ML+35	8/9/2004	Evergreen	Annual	36-24-36
14	Unsecured	NA	JPY	191	NA	NA	1MJL+20	9/12/2004	Evergreen	Semi-annual	18-12-18
15	Unsecured	NA	USD	300	NA	NA	1ML+45	11/25/2002	5/31/2009	TERMED OUT	12 (Perpetual)
16	Unsecured	NA	JPY	95	NA	NA	1MJL+15	6/28/2007	Evergreen	Quarterly	24-21-24
17	Unsecured	NA	JPY	95	NA	NA	1MJL+52	11/30/2007	Evergreen	Semi-annual	24-18-24
18	Unsecured	NA	HKD	300	NA	NA	1M HK Libor+22	8/30/2007	8/30/2009	NA	Bullet - 2yr
19	Unsecured	NA	NTD	-	NA	NA	3mo. CP+75	4/2/2003	Evergreen	Daily	18 (Perpetual)
20	Unsecured	NA	USD	25	10 bps facility fee	NA	1ML+50	3/7/2008	3/7/2011	NA	Bullet - 3yr
21	Unsecured	NA	Multi	2,500	4.5bps facility fee	NA	1ML+12.5	4/16/2007	4/16/2010	NA	Bullet - 3yr
22	Unsecured	NA	USD	25	6 bps fee	NA	1ML+85	11/29/2004	3/31/2011	Yearly	Bullet - 3yr (with 2 1yr extension options)
23	Unsecured	NA	TWD	115	12.5bps on 30% of XNL; waived if utilization > 30%	NA	3MSMCP+45	8/30/2007	8/15/2011	NA	Bullet - 3yr
24	Unsecured	NA	JPY	95	8bps on undrawn portion	NA	1MJL+55	11/30/2007	11/30/2010	NA	Bullet - 3yr
25	Unsecured	NA	PHP	100	10bps; waived if utilization > 30%	NA	6M PDST-F +100	8/17/2007	Evergreen	Monthly	13-12-13
26	Unsecured	NA	JPY	95	NA	NA	1MJL+50	12/16/2005	Evergreen	Quarterly	24-21-24
27	Unsecured	NA	JPY	48	NA	NA	1MJL+21	9/30/2004	9/30/2009	NA	Bullet - 5y; option to pre-pay at end of year 4
28	Unsecured	NA	USD	300	6	NA	L+15	11/14/2006	Evergreen	Quarterly	36-33-36
29	Unsecured	NA	JPY	95	NA	NA	1MJL+15	6/29/2007	Evergreen	Monthly	13-12-13
30	Unsecured	NA	KRW	60	NA	NA	KRW 3MCD+75	4/18/2006	Evergreen	Monthly	13-12-13
31	Unsecured	NA	JPY	95	NA	NA	1MJL+55	5/31/2007	Evergreen	Quarterly	24-21-24
32	Unsecured	NA	JPY	286	NA	NA	1MJL+60	12/25/2003	Evergreen	Quarterly	18-15-18
33	Unsecured	NA	Multi	150	NA	NA	3MPHIBOR+67.5	8/14/2007	Evergreen	Semi-annual	24-18-24
34	Unsecured	NA	JPY	182	NA	NA	3M JPY TIBOR+74	5/14/2004	11/30/2012	NA	Bullet - 5yr
35	Unsecured	NA	JPY	95	NA	NA	1MJL+20	5/14/2004	Evergreen	Quarterly	24-21-24

	A	B	C
36	Syndicated Facility (JPM)	Americas	<p><u>Before S&P downgrade we were at Level II pricing and we will continue at Level II. No pricing changes apply and will remain Libor funding drawn margin is 40bps, Facility Fee 10bps, Utilization fee 10bps, Fed Funds drawn margin is 52.5bps.</u></p> <p>Level II is defined as EITHER (i) S&P >= A+ and Moody's >= A2 OR (ii) S&P >= A and Moody's >= A1. Scenario (ii) applies to us since we are A1 with Moody's. At Level III the following prices will apply Libor funding drawn margin 51.5bps, Facility fee: 11bps; Utilization fee 10bps; Fed Funds drawn margin 64bps</p>
37	Taipei Bank	Americas	None
38	Secured Facilities		
39	Commerzbank (7th Avenue Note)	Europe	None
40	Danske Bank	Americas	None
41	State Steet	Americas	CONFIRMING WITH TRANSACTIONS MANAGEMENT
42	Sumitomo Mitsui Banking Corporation (SMBC)	Asia	No triggers but Borrower needs to report the downgrade to the lender (ALREADY DONE)
43	Sumitomo Mitsui Banking Corporation (SMBC)	Americas	None
44	Swedbank	Americas	None
45	Met Life	Americas	There is a downgrade trigger in the MetLife structures. It's listed in the LBHI guarantee associated with each trust. If Lehman is downgraded to either Baa1 (Moody's), BBB+ (S&P), or BBB+ (Fitch), then MetLife has the option to put the Notes back to us at par on 10 days notice. If this happens before the rolling call protection date for Met 1 (currently June 30, 2009) or before the hard call date of June 30, 2012 for Met 2, then we have to pay a 1% penalty on the commitment reduction.
46	Met Life II	Americas	There is a downgrade trigger in the MetLife structures. It's listed in the LBHI guarantee associated with each trust. If Lehman is downgraded to either Baa1 (Moody's), BBB+ (S&P), or BBB+ (Fitch), then MetLife has the option to put the Notes back to us at par on 10 days notice. If this happens before the rolling call protection date for Met 1 (currently June 30, 2009) or before the hard call date of June 30, 2012 for Met 2, then we have to pay a 1% penalty on the commitment reduction.
47	Dresdner	Americas	<p><u>NO TRIGGER APPLICABLE CURRENTLY:</u> Full Collateralization in cash will apply if any of the following occur (i) LBHI downgraded below "A-" by S&P; (ii) downgraded below "A3" by Moody's; (iii) LBHI ceases to have a Debt Rating published by S&P; or (iv) LBHI ceases to have a Debt Rating published by Moody's</p> <p>Full collateralization = the lesser of (x) the aggregate Asset Balance and (y) the sum of the TRS Notional Amount plus the aggregate Asset Balance of all Purchased Assets that are in the form of participation interests that have not yet been Converted into assignments</p>
48	Conduits		
49	Aegis	Americas	In wind down mode

	D	E	F	G	H	I	J	K	L	M	N
	Unsecured	NA	USD	2,000	10 bps	NA	1ML+60	3/14/2008	3/14/2011	NA	Bullet - 3yr
36											
37	Unsecured	NA	USD	10	NA	NA	1ML+30	3/8/2005	Evergreen	Daily	24 (Perpetual)
38											
39	Secured	Swap Receivables	USD	200	NA	-	1ML+90	12/8/2004	Evergreen	Daily	12 (Perpetual)
40	Secured	CWL 1,2 & Mezz	USD	800	15 bps	0	1WL+100	3/17/2005	Evergreen	Quarterly	15-12-15
41	Secured	US CWL	USD	1,000	NA	0	1ML+20	6/26/2007	Evergreen	Monthly	13-12-13
42	Secured	JPY CWLs, TMK Bonds, loans to REITs	JPY	525	NA		1M JPY TIBOR + 50	5/2/2008	5/31/2009	Quarterly	12m Bullet with Qtrly roll
43	Secured	Corporate Loans	USD	350	100bps upfront fee	0	1ML+100	5/30/2008	6/1/2009	Quarterly	12m Bullet with Qtrly roll
44	Secured	CWL	USD	1,350	30 bps	0	1ML+85	7/2/2007	Evergreen	Monthly	18-17-18
45	Secured	CWLs	USD	500	37.5 bps	Various	3ML+100	11/30/2007	Evergreen	Quarterly	18-15-18
46	Secured	CWLs & Corporate Loans	USD	500	37.5 bps	15%	3ML+250	5/9/2008	6/30/2013	NA	Bullet - 5yr NC4
47	Secured	Corporate Loans	USD	2,000	NA	10%	1ML+116	8/30/2007	8/30/2012	NA	Bullet - 5yr
48											
49	Secured	Corporate Loans	USD	2,437	NA	NA	1WL+28	7/1/2006	5/18/2009	NA	Extendible CP, up to 12 months