

	A	B	C	D	E
1					
2	Probability	Collateral Type	Product Name	Pledge Value	Entity
3	High	US CLO	Spruce	734,389,323	LBHINY
4		Deposit	JPM Chase	60,000,000	LBHINY
5		Deposit	Citibank	680,000,000	LBHINY
6		Money Funds	BGI Liquidity First Fund	213,247,504	LBHIUK
7		Money Funds	BGI Liquidity First Fund	882,224,759	LBHIUK
8		Money Funds	BNP InstiCash	639,742,511	LBHIUK
9		Money Funds	Blackrock - liquidity	284,330,005	LBHIUK
10		Money Funds	Morley	705,779,807	LBHIUK
11		Money Funds	Lehman Euro fund (Tsy)	284,330,005	LBHIUK
12		Money Funds	Lehman Gbp fund (Tsy)	44,111,238	LBHIUK
13		Money Funds	Lehman Euro fund (seed)	35,541	LBHIUK
14		Money Funds	Lehman Gbp fund (seed)	44,111	LBHIUK
15		BONY Money Funds	Morgan Stanley MM	220,000,000	LBHINY
16		BONY Money Funds	Fidelity Prime MM (Domestic)	625,000,000	LBHINY
17		BONY Money Funds	Morgan Stanley Prime	275,000,000	LBHINY
18		BONY Money Funds	Fidelity Money Market	700,000,000	LBHINY
19		BONY Money Funds	JPM Liquid Assets MM #3910	135,000,000	LBHINY
20		BONY Money Funds	Evergreen Inst. MM Fund	675,000,000	LBHINY
21		BONY Money Funds	BGI Institutional MM Fund	234,000,000	LBHINY
22		BONY Money Funds	BGI Prime MM	125,000,000	LBHINY
23		BONY Money Funds	Blackrock Temp Cash	200,000,000	LBHINY
24		BONY Money Funds	Scudder Cash Reserves	200,000,000	LBHINY
25		BONY Money Funds	Columbia Cash Reserve Fund	200,000,000	LBHINY
26		BONY Money Funds	First American Prime Obs	440,000,000	LBHINY
27		BONY Money Funds	Wells Cash Investment MM	150,000,000	LBHINY
28		BONY Money Funds	Fed Prime Cash Obligations 851	550,000,000	LBHINY
29		BONY Money Funds	Fed Prime Mgt Oblig Fund #017	125,000,000	LBHINY
30		BONY Tax Exempt MF	Columbia Muni Reserve	300,000,000	LBHINY
31		BONY Tax Exempt MF	Dreyfus Mun. Cash Mgt. Plus	65,000,000	LBHINY
32		BONY Tax Exempt MF	Evergreen- Muni Obl.	325,000,000	LBHINY
33		BONY Tax Exempt MF	Dreyfus T/E Cash Mgt.	230,000,000	LBHINY/LBSF
34		BONY Tax Exempt MF	JPM Municipal MM	100,000,000	LBHINY
35		BONY Tax Exempt MF	Fed Tax Free Obligation	250,000,000	LBHINY
36		BONY Tax Exempt MF	JPM Tax Free	200,000,000	LBSF
37		Enhanced Cash	Blackrock Cash Strategies	23,714,063	LBHINY
38		Enhanced Cash	Lehman Enhanced Cash Fund	800,000	LBHINY
39		Money Funds	Reserve Primary Fund	950,000,000	LBHINY
40		Money Funds	Columbia Money Market Reserves	800,000,000	LBHINY
41		Money Funds	Fidelity Money Market	700,000,000	LBHINY
42		Money Funds	Citi Inst. Liquid Reserves	675,000,000	LBHINY
43		Money Funds	Evergreen Inst. MM Fund	600,000,000	LBHINY
44		Money Funds	Dreyfus Cash Mgt. Plus	530,000,000	LBHINY
45		Money Funds	Dreyfus Inst'l Cash Adv.	400,000,000	LBHINY
46		Money Funds	Fidelity Prime MM (Domestic)	400,000,000	LBHINY
47		Money Funds	Frank Russell Money Market	300,000,000	LBHINY
48		Money Funds	Morgan Stanley MM	250,000,000	LBHINY

	A	B	C	D	E
49		Money Funds	Amer. Beac Money Market	200,000,000	LBHINY
50		Money Funds	Fed Prime Value Oblig #853	200,000,000	LBHINY
51		Money Funds	Reserve Liquid Performance MM	200,000,000	LBHINY
52		Money Funds	Morgan Stanley Prime	150,000,000	LBHINY
53		Money Funds	BGI Prime MM	100,000,000	LBHINY
54		Money Funds	Lehman Government Reserves Portfolio	100,000,000	LBHINY
55		Money Funds	Scudder MM Institutional Shrs	100,000,000	LBHINY
56		Money Funds	UCM Institutional MM	40,000,000	LBHINY
57		Money Funds	Lehman Money Market	7,000,000	LBHINY
58		Money Funds	Lehman Prime Fund	7,000,000	LBHINY
59		Money Funds	Lehman Government Portfolio	6,000,000	LBHINY
60		Money Funds	Lehman Treasury Portfolio	6,000,000	LBHINY
61		Tax Exempt MF	Evergreen- Muni Obl.	300,000,000	LBHINY
62		Tax Exempt MF	JPM Tax Free	300,000,000	LBHINY
63		Tax Exempt MF	Columbia Muni Reserve	300,000,000	LBHINY
64		Tax Exempt MF	Fed Muni Obligation	220,000,000	LBHINY
65		Tax Exempt MF	Morgan Stanley Tax Exempt	200,000,000	LBHINY
66		Tax Exempt MF	MLIM Tax Exempt	150,000,000	LBHINY
67		Tax Exempt MF	Citi Inst. Tax Free Reserves	100,000,000	LBHINY
68		Tax Exempt MF	JPM Municipal MM	100,000,000	LBHINY
69		Tax Exempt MF	Reserve Inter State Fund	72,000,000	LBHINY
70		Tax Exempt MF	Dreyfus Mun. Cash Mgt. Plus	65,000,000	LBHINY
71		Tax Exempt MF	Leh CA Tax Free Money Fund	25,000,000	LBHINY
72		Tax Exempt MF	Lehman Tax-Exempt Portfolio	7,000,000	LBHINY
73		Tax Exempt MF	Lehman Municipal Portfolio	7,000,000	LBHINY
74		Money Funds	Various	200,000,000	LOTG
75		Agencies	LBHINY RR with LBI	1,250,000,000	LBHINY
76		Lock up	EMF	941,000,000	Storm
77		Various securities	LBHIUK RR with LBIE	2,979,000,000	LBHIUK
78					
79	Mid	US CLO	Sasco	462,370,083	LBHINY
80		US CLO	Pine	877,820,574	LBHINY
81		US CLO	Verano	1,221,061,889	LBHINY
82		US CLO	Kingfisher	699,200,000	LBHINY
83		Bond Funds	Pioneer Enhanced	270,113,505	LBHIUK
84		Bond Funds	Pioneer 19	263,360,667	LBHIUK
85		Deposit	BOA	500,000,000	LBHINY
86		Deposit	Citibank	2,000,000,000	LBHINY
87		Deposit	JPM	1,000,000,000	LBHINY
88		BONY Money Funds	Dreyfus	870,000,000	LBHINY
89		Money Funds	JPM - Liquidity	924,072,516	LBHIUK
90		Money Funds	JPM Liquid Assets MM #3910	350,000,000	LBHINY
91		Deposit	HSBC	770,000,000	LBIE
92		Deposit	STANDARDJOB	200,000,000	LBIE
93		Money Funds	Citibank	238,837,204	LBIE
94		Money Funds	Goldman	540,227,009	LBIE
95					
96					

	A	B	C	D	E
97					
98	Low	Various securities	Boxed Inventory Lock up		supporting LBI liquidity
99		Various securities	Boxed Inventory Lock up		supporting LBIE liquidity
100		Cash at Banks		360,000,000	Asia

	A	B	C	D
1				
2	Ability to Monetize	Collateral Type	Pledge Value	Comment
3	High	UK EMF	941	ECB Eligible
4		US Deposit	740	Citi, JPM (on top of prefunding)
5		UK Money Funds	3,833	
6		US Money Funds	14,916	
7		Agencies	1,250	Boxed Inventory in LBHINY
8		Various securities	2,979	Boxed Inventory in LBIE
9		Total	24,659	
10	Mid	US CLO	734	Spruce - PDCF Eligible
11		US Money Funds	200	LOTIC upstreamable bal.
12		Total	934	
13	Low	US CLO	3,231	Sasco, Pine, Kingfisher, Verano
14		UK Bond Funds	533	Pioneer
15		US Deposit	3,500	Citi, BOA, JPM
16		UK Deposit	970	HSBC, etc
17		UK Money Funds	924	JPM
18		US Money Funds	1,220	JPM, Dreyfus
19		US Trust Investment	408	JPM
20		Cash at Banks	360	various entities in Asia
21		Various securities	2,148	LBI box lock up / Pending
22		Various securities	1,697	LBIE box lock up
23		Total	14,991	
24				
25		Total Liquidity Pool	40,584	