

Lehman Brothers	Country	TYPE OF Risk	Total Limit	Amended	Lehman Comments	HSBC Comments/ Purpose of Limit	Average Intraday Utilization	PCM Related? (Y/N)	CNC Related?	
									DVP	Non DVP
Americas										
LEHMAN BROS INC NEW YORK - day loan limit	US	PSL	1,000,000	0	Day Loan Limit	Day Loan Limit				
Total Americas PSL			1,000,000							
Asia (inclusive of Japan)										
CAP GRWTH INVSTS LTD	Mauritius	PSL	-							
CAP GRWTH INVSTS LTD	Mauritius	PSL	20,000		Please provide history of usage -- we cant identify this facility	Available to 3 entities to facilitate payment flows into India and funds repatriation - Lehman Brothers India Holdings Cayman II Limited; Capital Growth Investments Limited; GRA France Corporation Limited.	Avg utilisation has been lower recently - c. 15m.	Y	N	N
LEHMAN BROS INC NEW YORK	Mauritius	PSL	207,500		CCAS + other	The correct amount is 112.5, not 207.5. This is for CCASS and general HKD cash payments. It is available in its totality as shared limit for Lehman Brothers Inc and Lehman Brothers Securities Asia Ltd. It is available for Lehman Brothers Asia Holdings Ltd with a sublimit of 30 and Lehman Brothers Futures Asia Ltd with a sublimit of 3.	Over the past 6 months average utilization has been 88.3.	Y	Y	N
LEHMAN BROTHERS JAPAN INC TK	Hong Kong	PSL	25,000		Please provide history of usage -- we cant identify this facility	This line has recently been cancelled. Please delete from spreadsheet.				
LEHMAN BROS SEC	Japan	PSL	50,000	35,000	If this is related to onshore should be able to reduce to 35M		Varies, average utilisation is in the range of USD 10-15M, but at times the requirement goes up to USD 25-30M	Y	N	N
Total Asia PSL			302,500			Day loan limit to support client's cash flows				
Europe/ME/Africa										
Secured Crest - 2,205,000										
Unsecured Crest - 1,135,000										
LEHMAN BROTHERS HLDG	UK	PSL	803,960			Available to 3 entities LBIE, LBHI and LBI	Regularly used to the full amount	Y	N	N
LEHMAN BROS INTL PARENT	Greece	PSL	250			To support Futures Clearing in Greece Used for Two SPV's LB Delta and Cayman Funding	Regularly used to the full amount	Y	N	N
LEHMAN BROS INTL PARENT	UK	PSL	5,000				Could be cancelled	N	N	N
LEHMAN BROS INTL PARENT	UK	PSL	3,561,635				Regularly used to the full amount. Though Unsec limits you may have been switching to other Caps hence we have seen no utilisation.	Y		
LEHMAN BROS INTL PARENT	UK	PSL	10,750			The exchange rate used is an internal systems one which gets changed less frequently at current rates your Secured limits in USD are 2010 m and unsecured USD 187m Available to 2 entities LBIE & LBSF inc GBP 6.25 Bond Paying agency PSL	Moderate Utilisation	N	Y	Y
SOUTH PACIFIC MORTGAGE	UK	PSL		0			Recently we merged from 3 GBP 11m limits to one joint limit of GBP 10m and this has been working smoothly for a month	Y	N	N
Total Europe PSL			4,404,135			Available to 3 entities SPML PML and Capstone for settlement flows of your mortgage Services business				