Mark G Doctoroff

09/11/2008
12:11 AM

To: Donna Dellosso/JPMCHASE, Piers Murray/JPMCHASE, Jane Buyers-Russo/JPMCHASE
cc:
Subject: Fw: Liquidity Projections

As per Donna's request. Best, Mark

----- Original Message -----
From: Azerad, Robert <RAzerad@lehman.com>
To: Mark G Doctoroff
Cc: Tonucci, Paolo <paolo.tonucci@lehman.com>; Fleming, Dan (TSY) <dfleming@lehman.com>
Sent: Wed Sep 10 19:48:39 2008
Subject: Liquidity Projections

Mark

Per your discussion with Paolo, please find enclosed our liquidity
projections as of 9/9. Let me know if you have any questions.

Regards,

Robert Azerad
Global Head of ALM
Lehman Brothers
Phone : (212) 320-7385; Fax: (646) 758 4235
Email : razerad@lehman.com

<<Liquidity Pool Forecast as of 0909.xls>>

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Liquidity Pool Forecast as of 0909.xls.zip

JPM-2004 0002262

	A	B	C	D	E	F	G	H	I	J
1	LBHI Liquidity Pool Forecast									
2		23-Apr	24-Apr	25-Apr	28-Apr	29-Apr	30-Apr	1-May	2-May	5-May
3	BOD LBHI Liquidity Pool Position	30.2	31.7	33.3	32.3	31.4	33.7	35.0	35.4	35.4
4										
5	Unsecured Facilities:									
6	Chase	-	-	-	(2.0)	-	-	-	-	-
7	European	-	-	-	-	-	-	-	-	
8	Secured Facilities:									
9	Fidelity	-	-	-	-	-	-	-	-	-
10	Swedbank									
11	Danske									
12	Wells Fargo	-	-	-	-	-	-	-	-	-
13	MetLife	-	-	-	-	-	-	-	-	-
14	SMBC					-	-	-	0.5	-
15	BGI									
16	SocGen									
17	HSBC									
18	LTD Settlements	0.0	2.5	0.0	0.0	0.1	-	-	0.0	#N/A
19	LTD Maturities	-	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.2)	#N/A
20	CP Issuance	5.4	5.1	4.5	4.6	5.8	4.9	3.4	4.4	2.4
21	Bank Loan drawdown	0.0	0.3	0.5	0.0	0.2	0.1	-	-	-
22	STD Maturities:									
23	Short-Term BV notes	-	(0.0)	(0.1)	-	(0.0)	(0.1)	(0.0)	-	#N/A
24	CP	(4.5)	(5.7)	(5.2)	(4.6)	(4.6)	(5.3)	(3.6)	(4.2)	(2.7)
25	Bank Loans	(0.1)	(0.0)	(0.1)	(0.5)	(0.0)	(0.2)	(0.1)	(0.3)	-
26	Letters of Credit	-	-	-	-	-	-	-	-	-
27	Business Requirements:									
28	Loan Funding	-	-	-	(0.1)	-	0.3	(0.1)	(0.2)	0.2
29	Loan Syndication/Securitization	0.3	0.2	-	1.3	0.0	-	-	-	-
30	Loan transfer to Bankhaus	-	-	-	-	-	-	-	-	-
31	Racers repo									
32	Unwind of Corona Borealis (Derivatives)	-	-	-	-	-	-	-	-	-
33	Unwind of Pyxis (Derivatives)				-	-	-	-	-	-
34	Derivatives	0.3	(0.8)	(0.3)	0.3	(0.2)	0.3	0.2	(0.1)	(0.5)
35	Municipal Gas Prepayment	-	-	-	-	0.7	-	-	-	-
36	IMD B/S reduction			-	-	-	-	-	-	-
37	Project School					-	-	-	-	-
38	7th Ave note repo to BH									
39	KBC Fund									
40	Intercompany funding	1.0	(0.1)	(0.2)	0.3	(0.1)	1.0	0.2	0.0	0.1
41	Capital Injection/Repatriation			-	-	-	(0.2)	-	-	-
42	Lux Certificate Issuance	-	-	-	-	-	0.4	-	-	-
43	Hot Money	(0.2)	0.2	-	(0.2)	0.5	(0.2)	-	-	-
44	ABCP Investments	(0.5)	-	-	-	-	-	-	-	-
45	Other	(0.2)	(0.0)	0.0	0.0	(0.0)	0.2	0.4	0.1	(0.0)
46										
47	EOD LBHI Liquidity Pool Position	31.7	33.3	32.3	31.4	33.7	35.0	35.4	35.4	#N/A
48										

	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	AA
1																	
2	6-May	7-May	8-May	9-May	12-May	13-May	14-May	15-May	16-May	19-May	20-May	21-May	22-May	23-May	26-May	27-May	28-May
3	34.8	35.8	36.7	37.6	39.2	39.7	37.5	38.3	38.1	37.6	36.5	38.1	37.4	39.3	40.2	40.1	41.7
4																	
5																	
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
8																	
9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10																	
11																	
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
13	-	-	-	0.5	-	-	-	-	-	-	-	-	-	-	-	-	-
14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
15																	
16																	
17																	
18	-	-	1.0	2.0	-	0.0	0.0	-	-	-	0.0	-	0.2	0.0	(0.0)	0.3	0.1
19	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.1)	(0.0)
20	5.4	5.5	5.7	5.0	4.6	3.8	4.6	4.8	4.7	3.8	4.0	4.8	4.0	4.0	-	4.4	4.0
21	0.3	0.6	0.0	1.5	1.2	0.0	0.1	0.0	-	0.6	0.8	0.1	0.1	0.0	0.0	0.0	0.1
22																	
23	(0.0)	(0.0)	(0.0)	-	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	-	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
24	(4.1)	(5.6)	(5.4)	(5.4)	(4.4)	(4.0)	(4.2)	(4.0)	(5.2)	(4.7)	(3.6)	(4.5)	(4.7)	(4.0)	(0.1)	(4.2)	(4.1)
25	-	(0.3)	(0.6)	(0.0)	(0.9)	(1.2)	(0.0)	(1.3)	(0.4)	(0.0)	(0.1)	(0.1)	(0.1)	(0.1)	(0.0)	(0.0)	(0.0)
26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
27																	
28	-	0.4	0.1	(1.9)	0.1	0.1	-	(0.1)	-	-	-	-	(0.4)	(0.2)	-	-	-
29	-	-	-	-	-	-	-	-	-	0.1	0.3	0.1	1.4	1.6	-	0.2	1.0
30	-	-	-	-	-	-	0.9	-	-	-	-	-	-	-	-	-	-
31								-	-	0.8	-	-	-	-	-	-	-
32	-	-	-	-	-	-	0.7	-	-	-	-	-	-	-	-	-	-
33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
34	0.0	(0.3)	(0.2)	0.3	0.3	0.1	(0.4)	(0.0)	-	(0.4)	0.1	(0.3)	0.6	(0.4)	-	0.4	0.3
35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.2
37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
38																	
39																-	-
40	(0.1)	0.0	-	(0.1)	0.3	(1.0)	(0.4)	0.2	(0.4)	-	0.9	(0.3)	(0.1)	0.9	-	(0.3)	(0.0)
41	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
42	-	0.1	-	-	-	0.3	-	-	-	-	-	-	0.3	(0.1)	-	0.1	-
43	-	0.4	0.3	(0.1)	0.1	(0.3)	0.1	0.1	0.1	(0.4)	(0.3)	0.4	0.2	(0.4)	-	0.2	(0.1)
44	(0.3)	(0.2)	-	-	(0.8)	-	-	-	-	-	-	(0.1)	-	-	-	-	-
45	0.0	0.2	0.0	(0.2)	0.1	0.0	(0.5)	0.1	(0.1)	0.0	(0.3)	(0.9)	0.4	(0.5)	-	0.6	0.1
46																	
47	35.8	36.7	37.6	39.2	39.7	37.5	38.3	38.1	37.6	36.5	38.1	37.4	39.3	40.2	40.1	41.7	43.1
48																	

	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP	AQ	AR	AS
1		Q2 '08																
2	29-May	30-May	2-Jun	3-Jun	4-Jun	5-Jun	6-Jun	9-Jun	10-Jun	11-Jun	12-Jun	13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun
3	43.1	43.0	44.6	43.3	42.5	44.0	44.0	42.4	40.6	41.9	40.4	48.4	46.5	42.6	41.5	43.1	42.0	42.6
4																		
5																		
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
8																		
9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10																		
11																		
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
14	-	0.4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
15												(1.0)	-	-	-	-	-	-
16	-	0.1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
17	-	0.5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
18	-	-	-	0.0	-	-	-	-	-	-	6.0	-	-	-	-	-	-	-
19	(2.4)	(0.0)	(0.1)	(0.1)	(0.0)	(0.0)	(0.2)	(0.0)	(0.1)	(0.1)	(0.4)	(0.2)	(0.3)	(0.0)	(0.2)	(0.6)	(0.5)	(0.2)
20	4.0	1.1	3.0	3.8	3.2	3.6	2.9	2.4	2.7	3.1	2.9	1.6	1.3	0.9	1.9	2.1	1.7	2.0
21	0.1	0.0	0.1	0.1	0.2	0.2	0.1	0.0	0.1	0.2	0.1	0.1	0.1	0.1	0.0	0.1	0.1	0.1
22																		
23	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
24	(3.9)	(3.9)	(1.2)	(3.4)	(3.7)	(4.1)	(3.7)	(3.4)	(2.3)	(2.8)	(2.9)	(3.3)	(1.3)	(1.6)	(1.0)	(2.0)	(2.1)	(1.8)
25	(0.1)	(0.1)	(0.0)	(0.1)	(0.1)	(0.2)	(0.2)	(0.1)	(0.0)	(0.1)	(0.2)	(0.1)	(1.3)	(0.1)	(0.1)	(0.0)	(0.1)	(0.1)
26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
27																		
28	-	-	(0.2)	(0.7)	-	-	(0.1)	0.2	-	(0.1)	-	(0.1)	(0.1)	-	-	(0.2)	(0.2)	-
29	0.7	1.6	-	-	0.1	-	-	-	0.3	-	2.4	-	-	0.1	0.1	-	-	0.1
30	-	0.5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
34	(0.2)	(0.5)	(0.8)	(0.3)	0.4	(0.4)	(0.2)	(0.2)	0.3	(1.9)	-	(0.7)	(1.2)	(0.3)	0.3	(0.1)	1.2	(0.2)
35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	0.5	0.2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
37	0.4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
38																		
39	-	0.5	-	-	-	-	-	-	-	-	-	-	-	-				
40	0.1	1.2	(1.0)	0.0	0.5	0.4	0.1	(1.0)	(0.3)	0.4	(0.2)	0.8	(0.8)	0.2	0.6	0.0	0.3	(0.3)
41	0.7	0.8	-	-	-	-	-	-	-	-	-	(0.2)	-	-	-	-	-	-
42	(0.3)	(0.6)	-	-	-	-	(0.2)	-	-	(0.2)	-	-	(0.1)	-	-	0.1	-	-
43	0.2	(0.4)	(0.7)	-	0.2	(0.2)	-	-	-	-	-	-	-	-	-	-	-	-
44	-	-	-	-	0.5	-	-	-	-	-	-	-	-	-	-	1.2	-	0.3
45	0.2	0.2	(0.4)	(0.1)	0.3	0.7	(0.1)	0.3	0.7	0.0	0.2	1.2	(0.4)	(0.4)	(1.4)	(0.5)	(0.0)	(0.2)
46																		
47	43.0	44.6	43.3	42.5	44.0	44.0	42.4	40.6	41.9	40.4	48.4	46.5	42.6	41.5	43.1	42.0	42.6	41.9
48																		

	AT	AU	AV	AW	AX	AY	AZ	BA	BB	BC	BD	BE	BF	BG	BH	BI	BJ	BK	BL
1																			
2	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul	2-Jul	3-Jul	4-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	14-Jul	15-Jul	16-Jul	17-Jul	18-Jul
3	41.9	41.5	42.2	42.0	41.0	41.0	41.0	40.1	39.1	39.2	38.7	38.4	39.9	40.3	40.2	39.5	38.6	38.2	38.6
4																			
5																			
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
8																			
9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10																			
11																			
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
15	-	-	-	-	-														
16	-	-	-	-	-														
17	-	-	-	-	-														
18	0.0	0.0	0.0	0.0	-	0.1	0.0	0.0	0.0	0.0	0.0	0.1	0.1	-	0.0	0.0	-	-	0.3
19	(0.2)	(0.2)	(0.0)	(0.0)	(0.2)	(0.0)	(0.0)	(0.1)	(0.0)	(0.1)	(0.0)	(0.2)	(0.1)	(0.1)	(0.2)	(0.0)	(0.5)	(0.1)	(0.3)
20	2.0	2.3	2.4	2.5	2.1	2.2	2.0	2.0	0.4	2.3	2.1	2.3	2.3	2.1	2.3	2.1	2.0	2.0	1.7
21	0.1	1.3	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1	0.1	1.1
22																			
23	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
24	(2.3)	(2.2)	(2.6)	(2.5)	(3.0)	(2.4)	(2.2)	(2.0)	(0.4)	(2.2)	(2.3)	(2.1)	(2.2)	(2.3)	(2.4)	(2.3)	(2.1)	(2.0)	(1.9)
25	(0.1)	(0.1)	(0.1)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(1.2)	(0.1)	(0.1)	(0.1)
26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
27																			
28	(0.1)	-	-	-	(0.5)	-	(0.1)	-	-	-	(0.3)	(0.2)	-	(0.1)	(0.2)	-	-	-	(0.1)
29	0.8	0.2	-	0.3	-	0.4	-	0.4	-	0.1	-	-	-	-	-	0.5	-	1.5	-
30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
34	0.1	(0.0)	0.4	(0.3)	0.2	0.4	(0.5)	(0.6)	-	(0.4)	(0.2)	1.3	(0.0)	0.4	(0.1)	(0.6)	(0.3)	(0.5)	0.2
35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
38																			
39																			
40	0.3	(0.2)	(0.4)	(0.3)	1.5	(0.9)	-	-	-	(0.1)	0.4	0.1	-	(0.1)	0.3	0.9	-	(0.3)	(0.4)
41	-	-	-	-	(0.1)	-	-	-	-	-	-	-	-	-	-	-	-	-	-
42	-	-	-	(0.1)	-	-	-	-	-	-	-	-	(0.1)	-	-	-	-	-	-
43	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
44	(1.0)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.7
45	(0.1)	(0.3)	0.0	(0.5)	(0.0)	0.2	0.0	(0.8)	-	0.0	(0.0)	0.1	0.4	0.1	(0.4)	(0.3)	0.4	(0.2)	0.4
46																			
47	41.5	42.2	42.0	41.0	41.0	41.0	40.1	39.1	39.2	38.7	38.4	39.9	40.3	40.2	39.5	38.6	38.2	38.6	40.1
48																			

	BM	BN	BO	BP	BQ	BR	BS	BT	BU	BV	BW	BX	BY	BZ	CA	CB	CC	CD
1																		
2	21-Jul	22-Jul	23-Jul	24-Jul	25-Jul	28-Jul	29-Jul	30-Jul	31-Jul	1-Aug	4-Aug	5-Aug	6-Aug	7-Aug	8-Aug	11-Aug	12-Aug	13-Aug
3	40.1	40.1	38.0	39.1	39.7	40.1	39.5	39.0	39.7	39.2	39.2	39.2	39.7	40.3	38.6	38.5	38.5	38.5
4																		
5																		
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
8																		
9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10																		
11																		
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
15																		
16																		
17																		
18	-	0.0	-	-	0.0	-	0.0	#N/A	0.0	0.0	0.0	0.0	-	0.0	-	-	0.0	0.0
19	(0.1)	(0.0)	(0.3)	(0.1)	(0.0)	(0.1)	(0.1)	#N/A	(0.0)	(0.0)	(0.2)	(0.2)	(0.0)	(1.0)	(0.1)	(0.0)	(0.0)	(0.1)
20	1.8	1.9	2.3	1.7	2.1	1.9	1.7	1.9	1.3	1.8	1.7	2.4	2.6	2.0	1.8	2.0	1.7	1.9
21	0.1	0.3	0.0	0.2	0.0	0.0	0.0	0.0	1.0	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.2
22																		
23	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	#N/A	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)
24	(1.7)	(1.9)	(1.9)	(2.2)	(2.0)	(2.2)	(1.7)	(1.7)	(1.7)	(1.7)	(1.7)	(1.7)	(2.4)	(2.5)	(1.9)	(1.9)	(1.8)	(1.7)
25	(0.1)	(0.1)	(0.1)	(0.0)	(0.2)	(0.0)	(0.0)	(0.0)	(1.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.1)
26	-	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-
27																		
28	-	(0.3)	-	-	-	(0.2)	-	-	(0.2)	-	-	-	-	-	(0.5)	-	-	(0.1)
29	0.1	-	-	-	1.3	-	0.3	0.2	-	0.4	0.1	0.3	(0.1)	-	-	0.1	0.1	-
30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
34	0.1	(0.0)	0.2	(0.3)	(0.1)	(0.2)	(0.5)	0.3	0.4	0.1	0.1	(0.1)	0.2	(0.1)	-	(0.4)	(0.0)	0.1
35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
38									-	-	-	-	-	-	-	-	-	-
39																		
40	0.5	(2.5)	0.2	1.1	0.1	(0.2)	0.6	1.1	-	(0.1)	0.1	(0.2)	0.4	-	(0.2)	0.3	(0.2)	(0.1)
41	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
42	-	-	-	-	-	-	-	(0.1)	-	-	-	-	-	-	0.3	-	-	-
43	-	-	-	-	0.2	(0.2)	-	-	-	-	-	-	-	-	-	-	-	-
44	(0.3)	0.6	-	-	(0.7)	0.7	(0.6)	(1.0)	-	(0.5)	(0.1)	(0.1)	-	-	1.0	0.1	-	(0.1)
45	(0.2)	(0.0)	0.7	0.2	(0.3)	(0.1)	(0.3)	(0.0)	(0.2)	(0.0)	0.0	0.1	(0.1)	(0.3)	(0.4)	(0.0)	0.1	(0.1)
46																		
47	40.1	38.0	39.1	39.7	40.1	39.5	39.0	#N/A	39.2	39.2	39.2	39.7	40.3	38.6	38.5	38.5	38.5	38.4
48																		

	CE	CF	CG	CH	CI	CJ	CK	CL	CM	CN	CO	CP	CQ	CR	CS	CT	CU	CV
1																		
2	14-Aug	15-Aug	18-Aug	19-Aug	20-Aug	21-Aug	22-Aug	25-Aug	26-Aug	27-Aug	28-Aug	29-Aug	1-Sep	2-Sep	3-Sep	4-Sep	5-Sep	8-Sep
3	38.4	38.6	38.2	38.0	38.1	38.0	38.1	38.0	38.0	38.0	38.0	38.8	42.1	42.1	41.1	41.4	41.9	41.5
4																		
5																		
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
8																		
9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	(0.5)	-	-
10													-	-	-	-	-	-
11													-	-	-	-	-	-
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
15																		
16																		
17																		
18	0.0	0.0	-	-	-	0.0	0.0	-	-	-	-	-	0.0	0.0	-	-	0.0	-
19	(0.0)	(0.0)	(0.1)	(0.1)	(0.2)	(0.0)	(0.4)	(0.1)	(0.1)	(0.5)	(0.0)	(0.1)	(0.0)	(0.1)	(0.1)	(0.0)	(0.1)	(0.2)
20	1.8	1.9	1.7	1.7	1.6	1.7	1.4	1.3	1.9	1.6	2.1	1.3	0.4	1.7	1.7	1.8	1.8	2.4
21	0.1	0.1	0.0	0.5	0.8	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1
22																		
23	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
24	(1.9)	(1.8)	(2.1)	(1.7)	(1.7)	(1.6)	(1.5)	(1.0)	(1.7)	(1.7)	(1.8)	(1.8)	(0.4)	(1.5)	(1.7)	(1.9)	(1.8)	(1.8)
25	(0.2)	(1.3)	(0.1)	(0.0)	(0.1)	(0.1)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)
26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
27																		
28	-	-	-	-	(0.4)	(0.1)	-	-	-	-	-	-	-	(0.4)	-	-	-	-
29	0.6	1.2	-	-	-	-	0.2	-	0.2	0.5	1.1	1.5	-	-	-	0.2	-	0.1
30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
34	0.4	(0.4)	0.3	(0.3)	(0.3)	0.1	(0.0)	0.1	-	0.1	(0.1)	-	-	(0.5)	0.2	0.8	(0.5)	(0.2)
35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
38	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
39													-	-	-	-	-	-
40	0.1	(0.1)	(0.1)	(0.1)	(0.1)	(0.3)	0.1	0.2	-	0.1	0.2	1.2	-	(0.1)	(0.1)	0.1	-	(0.1)
41	-	-	-	-	-	-	-	-	-	-	-	-	1.3	-	-	-	-	-
42	-	-	-	-	-	-	-	-	-	-	-	-	(0.2)	-	-	-	-	-
43	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
44	(1.0)	-	-	-	0.3	-	0.6	(0.1)	(0.4)	(0.1)	(0.4)	-	-	-	-	-	-	-
45	0.3	(0.1)	0.2	0.1	(0.2)	0.2	(0.4)	(0.4)	0.2	(0.0)	(0.1)	0.3	-	(0.1)	0.3	0.2	0.0	(0.0)
46																		
47	38.6	38.2	38.0	38.1	38.0	38.1	38.0	38.0	38.0	38.0	38.8	42.1	42.1	41.1	41.4	41.9	41.5	41.7
48																		

	CW	CX	CY	CZ	DA	DB	DC	DD	DE	DF	DG	DH	DI	DJ	DK	DL
1																
2	9-Sep	10-Sep	11-Sep	12-Sep	15-Sep	16-Sep	17-Sep	18-Sep	19-Sep	22-Sep	23-Sep	24-Sep	25-Sep	26-Sep	29-Sep	30-Sep
3	41.7	40.6	38.2	38.0	37.7	35.8	35.7	35.7	35.6	35.2	34.6	34.4	34.2	34.2	33.5	33.4
4																
5																
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
8																
9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
10	-	-	-	-	-	-	-	-	(0.4)	-	-	-	-	-	-	-
11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	(0.3)
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
15																
16																
17																
18	-	-	-	0.0	-	-	-	-	0.0	0.0	-	-	-	0.0	-	0.0
19	(0.0)	(0.3)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.2)	(0.1)	(0.0)	(0.8)	(0.0)	(0.0)
20	1.5	-	0.3	-	-	-	-	-	-	-	-	-	-	-	-	-
21	0.2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
22																
23	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
24	(2.0)	(1.5)	(0.1)	(0.3)	(0.6)	-	-	-	(0.1)	(0.5)	-	(0.0)	-	-	-	(0.0)
25	(0.1)	(0.2)	-	-	(1.2)	-	-	-	-	-	-	-	-	-	-	-
26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
27																
28	(0.1)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	(0.5)
29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1.1
30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
34	(0.5)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
38	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
39	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
40	0.1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
41	(0.2)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
42	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
43	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
44	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
45	(0.0)	(0.3)	(0.3)	-	-	-	-	-	-	-	-	-	-	-	-	-
46																
47	40.6	38.2	38.0	37.7	35.8	35.7	35.7	35.6	35.2	34.6	34.4	34.2	34.2	33.5	33.4	33.7
48																

	A	B	C	D	E	F	G	H	I	J
49	Outstanding CP balance	11.0	10.3	9.5	9.5	10.7	10.2	10.1	10.3	10.0
50										
51	Note: The projection assumes no rollover of CP, Banklines and LC									

	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	AA
49	11.2	11.1	11.3	10.9	11.1	10.9	11.2	12.0	11.6	10.7	11.1	11.4	10.6	10.7	10.6	10.8	10.6
50																	
51																	

	AB	AC	AD	AE	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP	AQ	AR	AS
49	10.8	7.9	9.7	10.0	9.5	9.0	8.1	7.2	7.5	7.7	7.8	6.1	6.2	5.6	6.4	6.5	6.1	6.2
50																		
51																		

	AT	AU	AV	AW	AX	AY	AZ	BA	BB	BC	BD	BE	BF	BG	BH	BI	BJ	BK	BL
49	6.0	6.0	5.9	5.8	4.9	4.7	4.6	4.6	4.6	4.7	4.5	4.7	4.8	4.5	4.5	4.2	4.1	4.2	4.0
50																			
51																			

	BM	BN	BO	BP	BQ	BR	BS	BT	BU	BV	BW	BX	BY	BZ	CA	CB	CC	CD
49	4.0	4.0	4.3	3.9	4.1	3.7	3.8	4.0	3.5	3.7	3.7	4.3	4.5	4.0	3.9	3.9	3.9	4.1
50																		
51																		

	CE	CF	CG	CH	CI	CJ	CK	CL	CM	CN	CO	CP	CQ	CR	CS	CT	CU	CV
49	4.0	4.2	3.8	3.7	3.7	3.8	3.7	4.0	4.2	4.1	4.4	3.8	3.8	4.0	4.0	3.8	3.8	4.5
50																		
51																		

	CW	CX	CY	CZ	DA	DB	DC	DD	DE	DF	DG	DH	DI	DJ	DK	DL
49	3.9	2.4	2.6	2.3	1.7	1.7	1.7	1.7	1.6	1.1	1.1	1.1	1.1	1.1	1.1	1.1
50																
51																

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1		31-Jul	1-Aug	4-Aug	5-Aug	6-Aug	7-Aug	8-Aug	11-Aug	12-Aug	13-Aug	14-Aug	15-Aug	18-Aug	19-Aug
2	LTD settlements	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	-	0.0	-	-
3	Other STD maturity	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)
4	LTD maturity	(0.0)	(0.0)	(0.2)	(0.0)	(0.0)	(1.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)
5	Rollin	(0.1)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.3)	(0.0)	(0.0)
6	S-T BV settlements	-	0.0	-	0.0	0.0	0.0	-	0.0	0.0	-	0.0	-	-	-
7	CP Issuance	1.3	1.8	1.7	2.4	2.6	2.0	1.8	2.0	1.7	1.9	1.8	1.9	1.7	1.7
8	CP Maturity	(1.7)	(1.7)	(1.7)	(1.7)	(2.4)	(2.5)	(1.9)	(2.0)	(1.8)	(1.7)	(1.9)	(1.8)	(2.1)	(1.7)
9	Bank Loan Drawdown	1.0	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.1	0.2	0.1	0.1	0.0	0.5
10	Bank Loan Maturity	(1.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.1)	(0.2)	(1.3)	(0.1)	(0.0)
11															
12	LTD Buybacks	(0.0)	(0.0)	(0.0)	(0.2)	-	(0.0)	(0.1)	-	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.1)

	P	Q	R	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD	AE
1	20-Aug	21-Aug	22-Aug	25-Aug	26-Aug	27-Aug	28-Aug	29-Aug	1-Sep	2-Sep	3-Sep	4-Sep	5-Sep	8-Sep	9-Sep	10-Sep
2	-	0.0	0.0	-	-	-	-	-	0.0	0.0	-	-	0.0	-	-	-
3	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
4	(0.0)	(0.0)	(0.4)	(0.1)	(0.0)	(0.3)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.3)
5	-	(1.2)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	-
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	1.6	1.7	1.4	1.3	1.9	1.6	2.1	1.3	0.4	1.7	1.7	1.8	1.8	2.4	1.5	-
8	(1.7)	(1.6)	(1.5)	(1.0)	(1.7)	(1.7)	(1.8)	(1.8)	(0.4)	(1.5)	(1.7)	(1.9)	(1.8)	(1.8)	(2.0)	(1.5)
9	0.8	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.1	0.1	0.2	-
10	(0.1)	(0.1)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.1)	(0.2)
11																
12	(0.1)	(0.0)	(0.0)	(0.0)	(0.1)	(0.2)	(0.0)	(0.0)	-	(0.1)	(0.1)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)

	AF	AG	AH	AI	AJ	AK	AL	AM	AN	AO	AP	AQ	AR	AS	AT	AU
1	11-Sep	12-Sep	15-Sep	16-Sep	17-Sep	18-Sep	19-Sep	22-Sep	23-Sep	24-Sep	25-Sep	26-Sep	29-Sep	30-Sep	1-Oct	2-Oct
2	-	0.0	-	-	-	-	0.0	0.0	-	-	-	0.0	-	0.0	-	-
3	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)
4	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.8)	(0.0)	(0.0)	(0.0)	(0.0)
5	(0.1)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.1)	(0.0)	(0.3)	(0.2)	(0.0)	(0.0)
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	0.3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
8	(0.1)	(0.3)	(0.6)	-	-	-	(0.1)	(0.5)	-	(0.0)	-	-	-	(0.0)	(0.0)	-
9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	#N/A	#N/A
10	-	-	(1.2)	-	-	-	-	-	-	-	-	-	-	-	#N/A	#N/A
11																
12	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.1)	(0.0)	-	-	-	-	-

	AV	AW	AX	AY	AZ	BA	BB	BC	BD	BE	BF	BG	BH	BI	BJ	BK
1	3-Oct	6-Oct	7-Oct	8-Oct	9-Oct	10-Oct	13-Oct	14-Oct	15-Oct	16-Oct	17-Oct	20-Oct	21-Oct	22-Oct	23-Oct	24-Oct
2	0.0	-	-	-	-	0.0	-	-	-	-	-	-	-	-	-	0.0
3	(0.0)	-	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-
4	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.9)	(0.1)	(0.0)
5	(0.0)	(0.1)	(0.0)	(0.0)	-	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.1)	-	(0.0)	-	(0.0)
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	-	-	-	-	-	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
8	-	-	-	-	(0.0)	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
9	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
10	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
11																
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

	BL	BM	BN	BO	BP	BQ	BR	BS	BT	BU	BV	BW	BX	BY	BZ	CA
1	27-Oct	28-Oct	29-Oct	30-Oct	31-Oct	3-Nov	4-Nov	5-Nov	6-Nov	7-Nov	10-Nov	11-Nov	12-Nov	13-Nov	14-Nov	17-Nov
2	-	-	-	0.0	-	-	-	-	-	-	-	-	-	-	-	0.0
3	(0.0)	-	-	(0.0)	(0.0)	-	-	-	-	(0.0)	(0.0)	-	(0.0)	(0.0)	-	(0.0)
4	(0.1)	(0.0)	(0.0)	(0.1)	(0.0)	(0.4)	(0.0)	-	(0.0)	(0.0)	(0.1)	(0.0)	-	(0.0)	(0.0)	(0.1)
5	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.3)	(0.0)	(0.0)	(0.0)	(0.0)	(2.0)	(0.0)	(0.0)	(0.0)	(0.0)	(1.3)
6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
8	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
9	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
10	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
11																
12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

	CB	CC	CD	CE	CF	CG	CH	CI	CJ
1	18-Nov	19-Nov	20-Nov	21-Nov	24-Nov	25-Nov	26-Nov	27-Nov	28-Nov
2	-	-	-	-	-	-	-	-	-
3	-	-	(0.0)	-	(0.0)	-	(0.1)	-	-
4	(0.0)	(0.0)	(0.0)	(0.0)	(1.1)	(0.0)	(0.1)	(0.0)	(0.2)
5	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)
6	-	-	-	-	-	-	-	-	-
7	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
8	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
9	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
10	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A	#N/A
11									
12	-	-	-	-	-	-	-	-	-

	A	B	C	D	E	F	G	H	I	J
1										
2										
3	Sum of USD PRIN	ENTITY								
4	EXPIRE	LBFA	LBHI	LBJI	LBPTE	LBSA	LBSF	LCPI	NEUBER	Grand Total
5	2008/06/01	3846544.5								3,846,545
6	2008/06/04	1282181.5								1,282,182
7	2008/06/28						31123560.5			31,123,561
8	2008/07/01		750000							750,000
9	2008/07/04			28112264.1						28,112,264
10	2008/07/07	10257452								10,257,452
11	2008/07/09		1570031	4685377.35						6,255,408
12	2008/07/10			46853773.5						46,853,774
13	2008/07/14	22566394.4								22,566,394
14	2008/07/23		5250000							5,250,000
15	2008/07/31			9370754.7						9,370,755
16	2008/08/01			937075.47						937,075
17	2008/08/08							7696847		7,696,847
18	2008/08/11						62247121			62,247,121
19	2008/08/15		1000000							1,000,000
20	2008/08/26						62247121			62,247,121
21	2008/08/27	10257452								10,257,452
22	2008/09/01								12300000	12,300,000
23	2008/09/02		60000							60,000
24	2008/09/09						31123560.5			31,123,561
25	2008/09/12		60000							60,000
26	2008/09/16			2811226.41						2,811,226
27	2008/09/19			2811226.41						2,811,226
28	2008/09/22			1874150.94						1,874,151
29	2008/09/24		5900000							5,900,000
30	2008/09/26		20000000				15561780.25			35,561,780
31	2008/09/30		2350519							2,350,519
32	2008/10/01		1167633							1,167,633
33	2008/10/10		1342642.273							1,342,642
34	2008/10/11					641090.75				641,091
35	2008/10/17					512872.6				512,873
36	2008/10/23		431536.325							431,536
37	2008/10/31		15400000							15,400,000
38	2008/11/21							62212		62,212
39	2008/11/28							1642962.242		1,642,962
40	2008/12/19		10100000							10,100,000
41	2008/12/28		50000000							50,000,000
42	2008/12/31		50000000							50,000,000
43	2009/01/18		776164							776,164
44	2009/01/22							4305000		4,305,000
45	2009/01/24							298000		298,000
46	2009/01/29		19068354							19,068,354

	A	B	C	D	E	F	G	H	I	J
47	2009/02/05		138000000							138,000,000
48	2009/03/24							800471		800,471
49	2009/03/25		2509214							2,509,214
50	2009/03/26		1343100							1,343,100
51	2009/03/31				5871930.24					5,871,930
52	2009/04/28		2138754							2,138,754
53	2009/05/30							226946		226,946
54	2009/06/26		3650000							3,650,000
55	2009/06/30		50871253							50,871,253
56	2011/05/01		1499994							1,499,994
57	Grand Total	48210024.4	385239194.6	97455848.88	5871930.24	1153963.35	202303143.3	15032438.24	12300000	767,566,543

	A	B	C	D	E	F
1	Loan Activity	Date	Business	Region	$bn	
2	Syndication/securitization					
3						
4	BH Seller financing	25-Jul	HY/HG	US	0.3	
5	Gagfah transfer to BH	25-Jul	RE	Europe	0.4	
6	BH Seller financing	31-Jul	HY/HG	US	0.3	
7	CDW transfer to BH	31-Jul	HY/HG	US	0.1	
8	First Data transfer to BH	31-Jul	HY/HG	US	0.1	
9	Sonict transfer to BH	31-Jul	HY/HG	US	0.1	
10	Greenbrier Minerals transfer to BH	31-Jul	HY/HG	US	0.1	
11	Moderna Invik transfer to BH	31-Jul	HY/HG	Europe	0.1	
12	Molasses Reef Resort transfer to BH	31-Jul	RE	Europe	0.1	
13	Citic Financial Holdings transfer to BH	31-Jul	HY/HG	Asia	0.1	
14	Freedom 2 CLO	TBD	HY/HG	US	1.5	
15	Irish/Dutch mortgage securitization	Mid-Aug	RE	Europe	0.2	
16	Irish/Dutch mortgage securitization	End-Aug	RE	Europe	0.2	
17	Sub total				3.6	
18						
19	Funding					
20	Booz Allen	31-Jul	HY/HG	US	(0.4)	
21	Thalia CLO termination	15-Aug	HY/HG	Europe	(0.2)	
22	Sub total				(0.6)	
23						
24	Total				3.0	
25						
26						
27						
28	CLO structure unwind / 23A impact					
29	Unwinding structures:	Sr	Mezz	Equity	Total	Sr lock up
30	Sasco	2.1	-	1.4	3.4	0.7
31	Freedom	1.2	0.3	0.1	1.6	-
32	Spruce	0.9	0.2	0.2	1.4	-
33	Pine	1.0	-	0.0	1.1	-
34	Total	5.3	0.5	1.7	7.5	0.7
35						
36	23A funding:					

	A	B	C	D	E
1	Facilities	Date	Ccy	$bn	Comment
2	Secured:				
3	MetLife	9-May	USD	0.5	
4	Sumitomo	30-May	USD	0.4	
5	Citibank	30-May	USD	0.0	
6	Wells Fargo	30-Jun	USD	0.5	
7	Sub total			1.4	
8					
9	Unsecured:				
10	Maybank	TBD	HKD	0.1	
11	Sub total			0.1	
12					
13	Total			1.5	

	A	B	C	D
1	Pending Manual Plugs	Date	$bn	Notes
2	LTD Pending Settlements			
3	Projected Structured Note Issuance	n/a	-	
4	Convertible Praferred Issuance settlement	4-Apr	(4.0)	
5	Freedom 2 CLO and US CDO	4-Apr	3.5	
6	Chase facility drawdown pending to settle	9-Apr	2.0	
7	Chase facility drawdown settlement	14-Apr	(2.0)	
8	Reduction in ABCP Investment	14-Apr	(0.9)	
9	Municipal Gas Prepayment	29-Apr	0.7	
10	Pending Carlsberg securitization	9-May	1.5	
11	Redcution in pending general loan syndication	30-May	(0.5)	

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