



Collateral Detail

Lehman Collateral Information (\$ Billions)						
Collateral Type	Collateral Value	Collateral Face Value	Pricing Source	Location of Collateral	LEH Legal Entity	
Conduit CPs	-	3.000	JPM Estimate	BDAS	LBHI	
CLOs	-	3.700	JPM Estimate	BDAS	LBHI	
Total	4.500	6.700				

Collateral Type	Collateral Value	Collateral Face Value	Pricing Source	Location of Collateral	LEH Legal Entity	
Cash	1.300	1.300	-	G/L Account	LBHI	
Money Market Funds	0.750	0.750	-	Columbus	LBHI	
Money Market Funds	0.884	0.884	-	Luxembourg	LBHI (UK branch)	
Corp Bonds	1.000	1.500	JPM Estimate	BDAS	LBI	
Total	3.934	4.434				

Total Across Collateral Types	8.434	11.134				
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CONFIDENTIAL INFORMATION

LEHMAN BROTHERS EXPOSURE OVERVIEW