

From: Yang, Jasen: Markets (NYK)
Sent: Wed, 17 Sep 2008 14:58:19 GMT
To: Walker, James: Finance (NYK)
CC: King, Stephen: Markets (NYK)
Subject: LBI Balance Sheet Tieout

This is the balance sheet summary I'm trying to tie out to. Stephen thought you had something that he looked at and tied to this sheet "within a billion or so"-- let me know if you can figure what that is and if it'd be helpful.

We know that the listings we have of "Corp Obligations" and "Corp Stocks" do not tie out to the summary (we come out too low in each case), and we don't have listings for the "Derivatives" category. The CDs/Money Markets, Governments & Agencies, and Mortgages figures we are able to tie out with the asset listings we were given Monday (although we understand the from Clement Bernard that the "Governments & Agencies" book is shrinking as trades are unwound). Clement is trying to get us detail on the Derivatives line item.

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