

(\$Million)

Governments & Agencies Long	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3	Level C
GFS	\$ 17,522	\$ 24,826	\$ 41			\$ 42,389	\$ 42,262	\$ 127				
GAAP Adjustment						\$ -	\$ -	\$ -				
Fair Value Level Adjustment		\$ 41	\$ (41)			\$ -	\$ -	\$ -				
GL Adjustment Require for Repo 105 netting						\$ -	\$ -	\$ -				
After GAAP & FV Level Adjustment	\$ 17,522	\$ 24,867	\$ (0)		\$ -	\$ 42,389	\$ 42,262	\$ 127				
G/L Adjustment		\$ (127)				\$ (127)	\$ -	\$ (127)				
G/L	\$ 17,522	\$ 24,740	\$ (0)		\$ -	\$ 42,262	\$ 42,262	\$ -				

CD & Money Market Long	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3	Level C
GFS	\$ 3,851	\$ 616	\$ 161			\$ 4,628	\$ 4,628	\$ 0				
GAAP Adjustment						\$ -	\$ -	\$ -				
Fair Value Level Adjustment		\$ 111	\$ (111)			\$ -	\$ -	\$ -				
After GAAP & FV Level Adjustment	\$ 3,851	\$ 727	\$ 50		\$ -	\$ 4,628	\$ 4,628	\$ 0				
G/L Adjustment	\$ (0)					\$ (0)	\$ -	\$ (0)				
G/L	\$ 3,851	\$ 727	\$ 50		\$ -	\$ 4,628	\$ 4,628	\$ -				

Total Corp. Obligations & Spot Long	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3	Level C
GFS	\$ 12	\$ 35,477	\$ 6,043			\$ 41,532	\$ 41,749	\$ (217)				
GAAP Adjustment						\$ -	\$ -	\$ -				
Fair Value Level Adjustment		\$ 663	\$ (663)			\$ -	\$ -	\$ -				
After GAAP & FV Level Adjustment	\$ 12	\$ 36,139	\$ 5,381		\$ -	\$ 41,532	\$ 41,749	\$ (217)				
G/L Adjustment		\$ 217				\$ 217	\$ -	\$ 217				
G/L	\$ 12	\$ 36,356	\$ 5,381		\$ -	\$ 41,749	\$ 41,749	\$ -				

Total Corporate Stocks & Options Long	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3	Level C
GFS	\$ 25,975	\$ 7,668	\$ 9,497			\$ 43,140	\$ 43,199	\$ (59)				
GAAP Adjustment						\$ -	\$ -	\$ -				
Fair Value Level Adjustment		\$ (724)	\$ 724			\$ -	\$ -	\$ -				
After GAAP & FV Level Adjustment	\$ 25,975	\$ 6,943	\$ 10,222		\$ -	\$ 43,140	\$ 43,199	\$ (59)				
G/L Adjustment	\$ 59					\$ 59	\$ -	\$ 59				
G/L	\$ 26,034	\$ 6,943	\$ 10,222		\$ -	\$ 43,199	\$ 43,199	\$ -				

Derivatives	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3	Level C
GFS	\$ -	\$ -	\$ -			\$ -	\$ 46,346	\$ (46,346)				
GAAP Adjustment						\$ -	\$ -	\$ -				
Fair Value Level Adjustment						\$ -	\$ -	\$ -				
After GAAP & FV Level Adjustment	\$ -	\$ -	\$ -		\$ -	\$ -	\$ 46,346	\$ (46,346)				
G/L Adjustment		\$ 46,346				\$ 46,346	\$ -	\$ 46,346				
G/L	\$ -	\$ 46,346	\$ -		\$ -	\$ 46,346	\$ 46,346	\$ -				

Total Mortgages & Mortgage Backed	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3	Level C
GFS	\$ 9	\$ 36,982	\$ 18,599			\$ 55,590	\$ 54,970	\$ 620				
GAAP Adjustment						\$ -	\$ -	\$ -				
Fair Value Level Adjustment		\$ (225)	\$ 225			\$ -	\$ -	\$ -				
After GAAP & FV Level Adjustment	\$ 9	\$ 36,757	\$ 18,824		\$ -	\$ 55,590	\$ 54,970	\$ 620				
G/L Adjustment		\$ (620)				\$ (620)	\$ -	\$ (620)				
G/L	\$ 9	\$ 36,137	\$ 18,824		\$ -	\$ 54,970	\$ 54,970	\$ -				

Real Estate Held for Sale	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3	Level C
GFS				\$ 18,503		\$ 18,503	\$ 18,632	\$ (129)				
GAAP Adjustment						\$ -	\$ -	\$ -				
Fair Value Level Adjustment						\$ -	\$ -	\$ -				
After GAAP & FV Level Adjustment	\$ -	\$ -	\$ -	\$ 18,503	\$ -	\$ 18,503	\$ 18,632	\$ (129)				
G/L Adjustment				\$ 129		\$ 129	\$ -	\$ 129				
G/L	\$ -	\$ -	\$ -	\$ 18,632	\$ -	\$ 18,632	\$ 18,632	\$ -				

Total	Level 1	Level 2	Level 3	Level C	Untagged	GFS Total	G/L	Dif
	\$ 47,428	\$ 151,250	\$ 34,477	\$ 18,632	\$ -	\$ 252,128	\$ 251,786	\$ 342
Ex Derivatives	\$ 47,428	\$ 104,904	\$ 34,477	\$ 18,632	\$ -	\$ 205,782	\$ 205,440	\$ 342
Derivatives	\$ -	\$ 46,346	\$ -	\$ -	\$ -	\$ 46,346	\$ 46,346	\$ -

Allocation Total	19%	60%	14%	7%	0%	100%
Excluding Derivatives	23%	51%	17%	9%	0%	100%

G/L Adjustment Total  
\$ (342)

Sum of Total	Fair Value Level		
GAAP Asset Class 1 Name	1	2	3
Total Corp. Obligations & Spot	12,148,842	35,476,894,248	6,043,434,106
Total Corporate Stocks & Options	25,974,800,006	7,667,723,163	9,497,408,809
Total Mortgages & Mortgage Backed Government	8,778,730	36,982,408,159	18,598,826,778
		194,530,091	8,769,440
Grand Total	25,995,727,578	80,321,555,661	34,148,439,133

1,000,000

Sum of Total	Fair Value Level		
GAAP Asset Class 1 Name	1	2	3
Total Corp. Obligations & Spot	12	35,477	6,043
Total Corporate Stocks & Options	25,975	7,668	9,497
Total Mortgages & Mortgage Backed Government	9	36,982	18,599
	-	195	9
Grand Total	25,996	80,322	34,148

C	Grand Total
	41,532,477,196
	43,139,931,978
18,503,055,141	74,093,068,808
	203,299,531
18,503,055,141	158,968,777,513

C	Grand Total
-	41,532
-	43,140
18,503	74,093
-	203
18,503	158,969

BPM Level 0	(All)
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Sum of Total GAAP Asset Class 1 Name	Fair Value Level		
	1	2	3
Total CD's and Other Mon Mkt Instr.	3,850,654,483	616,445,585	160,952,758
Grand Total	3,850,654,483	616,445,585	160,952,758

1,000,000

Sum of Total GAAP Asset Class 1 Name	Fair Value Level		
	1	2	3
Total CD's and Other Mon Mkt Instr.	3,851	616	161
Grand Total	3,851	616	161

Grand Total
4,628,052,826
4,628,052,826

Grand Total
4,628
4,628

Sum of Total	Fair Value Level		
GAAP Asset Class 1 Name	1	2	3
Total Governments & Agencies	17,522,280,271	24,631,181,173	32,064,141
Grand Total	17,522,280,271	24,631,181,173	32,064,141

1,000,000

Sum of Total	Fair Value Level		
GAAP Asset Class 1 Name	1	2	3
Total Governments & Agencies	17,522	24,631	32
Grand Total	17,522	24,631	32

Grand Total
42,185,525,585
42,185,525,585

Grand Total
42,186
42,186

(\$Million)

<b>Governments &amp; Agencies Short</b>		Level 1	Level 2	Level 3	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3
<b>GFS</b>	\$	55,671	\$ 7,633		\$	63,304	58,378	\$ 4,926			
GAAP Adjustment	\$	(6,193)	\$ 782		\$	(5,411)		\$ (5,411)	Note A & B	Note B	
Fair Value Level Adjustment								\$ -			
<b>After GAAP &amp; FV Level Adjustment</b>	<b>\$</b>	<b>49,478</b>	<b>\$ 8,415</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 57,893</b>	<b>\$ 58,378</b>	<b>\$ (485)</b>			
G/L Adjustment	\$	485				485		\$ 485			
<b>G/L</b>	<b>\$</b>	<b>49,963</b>	<b>\$ 8,415</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 58,378</b>	<b>\$ 58,378</b>	<b>\$ -</b>			

<b>Total Corp. Obligations &amp; Spot Commodities Short</b>		Level 1	Level 2	Level 3	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3
<b>GFS</b>	\$	19	\$ 5,277	\$ 24	\$	5,319	\$ 11,201	\$ (5,882)			
GAAP Adjustment			\$ 5,680			5,680		\$ 5,680		Note C	
Fair Value Level Adjustment								\$ -			
<b>After GAAP &amp; FV Level Adjustment</b>	<b>\$</b>	<b>19</b>	<b>\$ 10,957</b>	<b>\$ 24</b>	<b>\$ -</b>	<b>\$ 10,999</b>	<b>\$ 11,201</b>	<b>\$ (202)</b>			
G/L Adjustment	\$		\$ 202			202		\$ 202			
<b>G/L</b>	<b>\$</b>	<b>19</b>	<b>\$ 11,158</b>	<b>\$ 24</b>	<b>\$ -</b>	<b>\$ 11,201</b>	<b>\$ 11,201</b>	<b>\$ -</b>			

<b>Total Corporate Stocks Short</b>		Level 1	Level 2	Level 3	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3
<b>GFS</b>	\$	30,173	\$ 449	\$ 0	\$	30,622	\$ 30,168	\$ 454			
GAAP Adjustment	\$	(280)	\$ 8			(272)		\$ (272)	Note D & E	Note D & E	
Fair Value Level Adjustment								\$ -			
<b>After GAAP &amp; FV Level Adjustment</b>	<b>\$</b>	<b>29,893</b>	<b>\$ 457</b>	<b>\$ 0</b>	<b>\$ -</b>	<b>\$ 30,350</b>	<b>\$ 30,168</b>	<b>\$ 182</b>			
G/L Adjustment	\$	(182)				(182)		\$ (182)			
<b>G/L</b>	<b>\$</b>	<b>29,711</b>	<b>\$ 457</b>	<b>\$ 0</b>	<b>\$ -</b>	<b>\$ 30,168</b>	<b>\$ 30,168</b>	<b>\$ -</b>			

<b>Derivatives</b>		Level 1	Level 2	Level 3	Untagged	GFS Total	G/L	Dif	Level 1	Level 2	Level 3
<b>GFS</b>					\$	-	\$ 24,166	\$ (24,166)			
GAAP Adjustment					\$	-		\$ -			
Fair Value Level Adjustment					\$	-		\$ -			
<b>After GAAP &amp; FV Level Adjustment</b>	<b>\$</b>	<b>-</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 24,166</b>	<b>\$ (24,166)</b>			
G/L Adjustment	\$		\$ 24,166			24,166		\$ 24,166			
<b>G/L</b>	<b>\$</b>	<b>-</b>	<b>\$ 24,166</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 24,166</b>	<b>\$ 24,166</b>	<b>\$ -</b>			

		Level 1	Level 2	Level 3	Untagged	GFS Total	G/L	Dif.
<b>Total</b>	\$	79,692	\$ 44,197	\$ 24	\$ -	\$ 123,408	\$ 123,913	\$ 505
<b>Mortgages &amp; Mortgage Backed</b>			\$ 115			115	115	-
<b>CD &amp; Money Markets</b>	\$	10	\$ -	\$ -	\$ -	10	10	-
<b>Grand Total</b>	\$	79,702	\$ 44,312	\$ 24	\$ -	\$ 123,533	\$ 124,038	\$ (505)
<b>Ex Derivatives</b>	\$	79,702	\$ 20,146	\$ 24	\$ -	\$ 99,872	\$ 99,872	\$ (505)
<b>Derivatives</b>	\$	-	\$ 24,166	\$ -	\$ -	\$ 24,166	\$ 24,166	\$ -

<b>Allocation Total</b>	64%	36%	0%	0%	100%
<b>Excluding Derivatives</b>	80%	20%	0%	0%	99%

GL Adjustment Total  
\$ 505 0%

**Note A**  
"WI & FS" Adjustment :: \$ (10785) - Level 1

**Note B**  
Spillage Adjustment : \$ 4,592 - Level 1; \$ 7,82- Level 2

**Note C**  
Spillage Adjustment : \$ 5,680 - Level 2

**Note D**  
Spillage Adjustment : \$ 2,849 - Level 1; \$ 21 -Level 2

**Note E**  
Flash No : \$ (3,129) - Level 1 ;\$(13)-Level 2

Sum of Short Inventory TD @ MV	Fair Value Level	
GAAP Asset Class 1 Name	1	2
Total Corp. Obligations & Spot Commodities	(18,563,666)	(5,276,663,558)
Total Corporate Stocks	(30,172,916,981)	(448,940,818)
Total Governments & Agencies		(52)
Grand Total	(30,191,480,647)	(5,725,604,428)

(1,000,000)

Sum of Short Inventory TD @ MV	Fair Value Level	
GAAP Asset Class 1 Name	1	2
Total Corp. Obligations & Spot Commodities	19	5,277
Total Corporate Stocks	30,173	449
Total Governments & Agencies	-	0
Grand Total	30,191	5,726

3	Grand Total
(23,944,283)	(5,319,171,507)
(501)	(30,621,858,300)
	(52)
(23,944,784)	(35,941,029,859)

3	Grand Total
24	5,319
0	30,622
-	0
24	35,941

Sum of Short Inventory TD @ MV GAAP Asset Class 1 Name	Fair Value Level		Grand Total
	1	2	
Total Governments & Agencies	(55,671,293,494)	(7,633,145,645)	(63,304,439,139)
Grand Total	(55,671,293,494)	(7,633,145,645)	(63,304,439,139)

-1000000

Sum of Short Inventory TD @ MV GAAP Asset Class 1 Name	Fair Value Level		Grand Total
	1	2	
Total Governments & Agencies	55,671	7,633	63,304
Grand Total	55,671	7,633	63,304

Sum of Short Inventory TD @ MV GAAP Asset Class 1	Fair Value Level		
		1	2
70800			-
70900	-	-	-
70950	-		
72270			(6,567)
72280		(3,128,582,867)	(12,626,208)
72290	(34,997,777)		
79999	-	(630,819)	
88888			-
<b>Grand Total</b>	<b>(34,997,777)</b>	<b>(3,129,213,686)</b>	<b>(12,632,775)</b>

Grand Total	
	-
	-
	-
	(6,567)
	(3,141,209,075)
	(34,997,777)
	(630,819)
	-
	(3,176,844,238)



Americas Region Only

BS Forward Settling Analysis for August 29th, 2008

DBS Entry														Long Inventory	Short Inventory	Long Inventory SD	Short Inventory	Security	Asset Category 1	GAAP Asset Class 2 Name	GAAP Asset Class 3
Division	Business Date	DBS Entry	DBS Entry Name	Region	BPM Level 0	BPM Level 1	Source System	Account	Real World Code	Product	Product Name	Issue Date	TD @ MV	TD @ MV	@ MV	SD @ MV	Sub Type	Asset Category 1	GAAP Asset Class 2 Name	GAAP Asset Class 3	
<b>Group A: Product IDs that don't begin with "WI" but are US Govts with Issue Date greater than February 29, 2008</b>																					
<b>Adjustment Made to DMBS</b>																					
Govt When Issued	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G18D	31331YWG1	31331YWG1	FEDERAL FARM CREDIT BAN	3-Mar-08	22,217,015	0	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G18D	3133XO5C2	3133XO5C2	FEDERAL HOME LOAN BANK	3-Mar-08	0	-4,998,953	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	2104000001	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G1VG	3128X05M4	3128X05M4	FREDDIE MAC	3-Mar-08	166,423,560	0	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G1VG	3133XO3Y6	3133XO3Y6	FEDERAL HOME LOAN BANK	12-Mar-08	5,641,172	0	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G1VG	3128X06C5	3128X06C5	FREDDIE MAC	12-Mar-08	1,587,546	0	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G1VG	31331YWV8	31331YWV8	FEDERAL FARM CREDIT BAN	10-Mar-08	36,978,480	0	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G10F	3133XPSR6	3133XPSR6	FEDERAL HOME LOAN BANK	6-Mar-08	4,087,290	0	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	GOVERNMENTS AMERICAS	MTS	G10F	3133XPV03	3133XPV03	FEDERAL HOME LOAN BANK	13-Mar-08	1,200,000	0	0	0	GOVAGNCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	MTS	G173	912795G47	912795G47	U S TREASURY BILL	6-Mar-08	133,791,975	0	0	0	USTBIL	TREASURIES	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	MTS	G116	31339Y1W7	31339Y1W7	FEDERAL HOME LOAN MTGE	1-Jan-00	1,487,244,560	0	0	0	DISCACCY	AGENCY	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	MTS	G173	912795E72	912795E72	U S TREASURY BILL	6-Dec-07	0	-1,682,964	0	0	USTBIL	TREASURIES	U.S. GOVT OBLIG	2104000001	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	MTS	GACB	912795E72	912795E72	U S TREASURY BILL	6-Dec-07	0	-291,607,589	0	0	USTBIL	TREASURIES	U.S. GOVT OBLIG	2104000001	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	SHORT TERM RATES AMERICAS	MTS	GACB	912795UE9	912795UE9	U S TREASURY BILL	27-Feb-08	1,133,051,010	0	0	0	USTBIL	TREASURIES	U.S. GOVT OBLIG	1101000020	
SUM-PRIME SERVIC	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	FIRM FINANCING	LIQUID MARKETS FINANCING AME	MTS	G155	912795UE9	912795UE9	U S TREASURY BILL	27-Feb-08	2,487,608,333	0	0	0	USTBIL	TREASURIES	U.S. GOVT OBLIG	1101000020		
													5,488,840,964	-296,288,518	0	0					

This group has Product IDs beginning with "WI" & TBA.

<b>Adjustment Made to DMBS</b>																					
Cusips begins with WI or TB	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MTS	GMJB	WI0090407	DCDC006-2X D		1-Feb-08	5,000	0	0	0	CMOWI	PRIVATE LABEL	MORTGAGE-BACKED SEC. AT MARKET	1106100001	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MTS	GMJB	WI0090408	STAK08-1X 6		1-Feb-08	8,750	0	0	0	CMOWI	PRIVATE LABEL	MORTGAGE-BACKED SEC. AT MARKET	1106100001	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MTS	GMJM	WI0090384	FNR08-21 B		1-Mar-08	17,868,832	0	0	0	CMOWI	MBS	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MTS	GA3U	WI0090389	FNR08-21 BP		1-Mar-08	42,896,607	0	0	0	CMOWI	MBS	U.S. GOVT OBLIG	1101000020	
	SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MTS	GA4G	WI0090390	FNR08-21 BF		25-Mar-08	200,564,769	0	0	0	CMOWI	MBS	U.S. GOVT OBLIG	1101000020	
SUM-FIXED INCOME	29-Feb-08 0000	LEHMAN BROTHERS INC.	SUM AMERICAS	SECURITIZED PRODUCTS	SP AMERICAS-TRADING	MTS	GMZD	WI0090386	FNR08-21 BI		25-Mar-08	11,314,900	0	0	0	CMOWI	MBS	U.S. GOVT OBLIG	1101000020		
													272,658,958	0	0	0					

Americas Region Only

BS Forward Settling Analysis for August 29th, 2008

DBS Entity														Source System	Real World Cdn	Product	Product Name	Issue Date	Long Inventory TD Qz MV	Short Inventory TD Qz MV	Long Inventory SD Qz MV	Short Inventory SD Qz MV	Security Sub Type	Asset Category 1	GAAP Asset Class 2 Name	CBAP Asset Class 3
Division	Business Date	DBS Entity	DBS Entity Name	Region	BPM Level 0	BPM Level 1	Account																			
<b>Liquid Markets Prop (Forward Settling Treasuries)</b>																										
<b>Adjustment Made to DMBS</b>																										
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828DV9	912828DV9	U S TREASURY NOTE	15-May-05	0	-425,744,565	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828EE6	912828EE6	U S TREASURY NOTE	15-Aug-05	0	-529,711,277	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828EN6	912828EN6	U S TREASURY NOTE	15-Nov-05	0	-651,101,902	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828FF2	912828FF2	U S TREASURY NOTE	15-May-06	0	-798,301,830	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828F08	912828F08	U S TREASURY NOTE	15-Aug-06	0	-763,451,715	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828HC7	912828HC7	U S TREASURY NOTE	31-Aug-07	0	-523,407,882	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828HK9	912828HK9	U S TREASURY NOTE	30-Nov-07	0	-666,756,113	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828HT0	912828HT0	U S TREASURY NOTE	28-Feb-08	0	-842,117,418	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828JB7	912828JB7	U S TREASURY NOTE	2-Jun-08	0	-617,221,352	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828JC5	912828JC5	U S TREASURY NOTE	30-Jun-08	0	-1,691,197,815	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	G1TW	912828JJ0	912828JJ0	U S TREASURY NOTE	2-Sep-08	2,013,474,852	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	61TK	912828EG1	912828EG1	U S TREASURY NOTE	15-Sep-05	0	-206,153,565	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	61TK	912828EJ5	912828EJ5	U S TREASURY NOTE	17-Oct-05	0	-181,883,974	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	61TK	912828JJ0	912828JJ0	U S TREASURY NOTE	2-Sep-08	725,378,891	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	61TS	912828GV6	912828GV6	U S TREASURY NOTE	2-Jul-07	0	-618,198,519	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912810EK0	912810EK0	U.S. TREASURY BOND	15-Aug-91	186,763,034	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912810EN4	912810EN4	U.S. TREASURY BOND	15-Nov-92	74,417,391	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912810EG7	912810EG7	UNITED STATES TREASURY	16-Aug-93	0	-544,558,610	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912810ES3	912810ES3	UNITED STATES TREASURY	15-Aug-94	0	-138,882,254	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912810EV6	912810EV6	UNITED STATES TREASURY	1-Jan-00	358,688,885	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912810EV0	912810EV0	UNITED STATES TREASURY	15-Nov-96	63,966,705	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912828A6	912828A6	U S TREASURY NOTE	15-Feb-04	151,223,018	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912828CJ7	912828CJ7	U S TREASURY NOTE	17-May-04	109,262,898	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912828DM9	912828DM9	U S TREASURY NOTE	15-Feb-05	0	-261,723,632	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912828DV9	912828DV9	U S TREASURY NOTE	18-May-05	0	-186,322,096	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				2104000001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912828EV6	912828EV6	U S TREASURY NOTE	15-Feb-06	0	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	MTS	6MA1	912828FF2	912828FF2	U S TREASURY NOTE	15-May-06	85,176,903	0	0	USTRES	TREASURIES	U.S. GOV'T OBLIG				1101000020				
						<b>LBILBSF Legal Entity (US Gov'ts):</b>						3,868,988,258	-8,634,727,319	0	0											
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0730048N5	G92435M8	001026309	UNITED KINGDOM GILT 8.000	29-Feb-86	227,882,421	0	0	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0780015T7	G2435LR1	91077182	UNITED KINGDOM GILT 8.000	1-Aug-85	186,161,448	0	5,582,402	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0780015T7	G92435HJ1	910768222	UNITED KINGDOM GILT 8.750	30-Aug-92	0	-498,605,114	0	-780,724	NOTE	GOVERNMENTS	FOREIGN GOV'TS				2104200001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0780015T7	G92435M6	001026309	UNITED KINGDOM GILT 8.000	29-Feb-86	283,402,713	0	4,119,631	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0780015T7	D20658T09	556917259	BUNDESREPUBLIK DEUTSCH	5-Jul-02	224,482,709	0	1,878,519	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0780015T7	D20658VN3	1DE086526	BUNDESREPUBLIK DEUTSCH	4-Jun-03	0	-363,177,798	0	-2,382,295	NOTE	GOVERNMENTS	FOREIGN GOV'TS				2104200001			
SUM-FIXED INCOME	29-Aug-08	0059	LB SPECIAL FINANCING INC.	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0780015T7	D20658YB8	1DE195053	BUNDESREPUBLIK DEUTSCH	29-May-04	157,043,574	0	1,141,532	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002			
SUM-FIXED INCOME	29-Aug-08	0370	LB ASIA CAPITAL COMPANY	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	073004376	1JPS51706	JAPAN GOVERNMENT TEN Y	25-May-06	436,060,585	0	0	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002				
SUM-FIXED INCOME	29-Aug-08	0370	LB ASIA CAPITAL COMPANY	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	078001949	1JPS51706	JAPAN GOVERNMENT TEN Y	25-May-06	3,665,219	0	33,357,285	0	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002			
SUM-FIXED INCOME	29-Aug-08	0370	LB ASIA CAPITAL COMPANY	SUM AMERICAS	GLOBAL RATES	LIQUID MKTS PROP AMERICA	ITS	0710096X7	J26161A02	1JPO68630	JAPAN GOVERNMENT TEN Y	20-Sep-07	43,916,522	0	0	0	NOTE	GOVERNMENTS	FOREIGN GOV'TS				1104200002			
						<b>LBILBSF/LBACC Legal Entity (Non US Gov'ts):</b>						1,563,436,182	-851,782,912	48,079,360	-3,183,018											

Muni Wis

<b>Adjustment Made to DMBS</b>																							
None.																							
												0	0	0	0								

GAWA Account

<b>Adjustment Made to DMBS</b>																								
SUM-FIXED INCOME	29-Aug-08	0000	LEHMAN BROTHERS INC.	SUM AMERICAS	GLOBAL RATES	MORTGAGE TRADING-AMERICAS	MTS	GAWA			Various	Various FHLMC / GNMA / FNM/	1-Jan-00	5,074,952,058	0	1,848,321,572	0	MBS		U.S. GOV'T OBLIG				
						<b>Decrease DMBS Longs.</b>						3,125,630,486												