

Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
March 13, 2008

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USD millions

CONSOLIDATED	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)							TD Cash Shorts
	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Net BS					FAS 140/ Seg Cash/ Goodwill		
							Net Longs	Repo 105	Fails	Other	Rev Repos		Borrows	
Global Rates	239,249	230,944	8,304	144,238	138,239	5,999	158,205	(16,297)	1,129	1,201	92,566	2,445	0	(103,408)
High Grade Credit	20,764	20,467	297	17,548	17,306	242	18,142	(746)	138	13	2,150	1,087	0	(3,153)
CDO	11,496	13,724	(2,227)	11,310	13,540	(2,230)	11,999	(806)	8	110	161	25	0	(1,187)
Securitized Products	61,865	61,257	608	60,318	59,623	695	59,267	(308)	42	1,317	1,188	55	306	(1,089)
Real Estate	64,764	64,846	(82)	64,243	64,301	(58)	64,083	(348)	508	0	521	0	0	(462)
High Yield	16,701	15,412	2,889	15,052	14,788	265	15,440	(471)	35	48	545	1,104	0	(1,573)
Municipal Bonds	7,140	7,306	(166)	6,731	6,993	(262)	6,730	0	0	0	306	103	0	(755)
Derivatives - Munis	2,633	2,607	26	2,253	2,227	26	2,253	0	0	0	325	54	0	0
Energy Trading	4,025	2,861	1,164	3,740	2,576	1,165	3,390	(1)	23	328	0	0	285	(3)
Foreign Exchange	5,937	5,935	2	5,880	5,905	(25)	5,810	(99)	35	134	57	0	0	(30)
FID Corporate	9,914	9,914	0	2,235	2,234	1	1,034	0	0	1,201	3,127	0	4,553	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	3,284	3,252	32	3,245	3,212	32	3,245	0	0	0	0	40	0	(63)
IBD Loans	6,971	6,927	44	6,962	6,918	44	6,962	0	0	0	0	0	9	(0)
Total FID Core:	454,743	446,452	8,291	343,755	337,843	5,912	356,560	(19,075)	1,918	4,352	100,943	4,893	5,153	(110,723)
Total FID Prime Services:	326,309	331,675	(5,366)	11,422	13,066	(1,644)	5,966	0	2,305	3,151	175,953	133,644	5,289	(4,054)
Total FID (Consolidated)	781,052	778,126	2,925	355,178	350,909	4,269	362,527	(19,075)	4,223	7,503	276,895	138,537	10,442	(114,777)
Execution Services / Liquid Market	16,034	15,662	372	9,874	9,601	272	8,670	(78)	624	657	67	3,978	2,115	(4,309)
Convertible Products	3,066	3,183	(117)	2,516	2,647	(131)	2,822	(373)	32	35	0	550	0	(1,210)
Volatility	32,805	33,377	(572)	28,582	29,240	(658)	24,710	(824)	125	4,571	406	3,817	0	(13,204)
Equities Strategies	5,046	5,148	(102)	3,921	3,992	(72)	3,481	(154)	8	585	0	1,125	0	(553)
Firm Relationship Loans	2,792	2,740	52	2,792	2,740	52	2,792	0	0	0	0	0	0	(0)
Equity Corporate	881	881	(0)	617	617	(0)	102	0	0	515	209	0	55	0
Total Equities Core:	60,623	60,991	(367)	48,302	48,839	(537)	42,577	(1,428)	789	6,364	682	9,469	2,170	(19,276)
Total Equities Prime Services:	131,594	129,336	2,258	36,028	34,759	1,268	21,787	(5,687)	940	18,988	2,806	54,648	38,111	(23,511)
Total Equities (Consolidated)	192,217	190,326	1,890	84,329	83,598	731	64,364	(7,115)	1,729	25,352	3,488	64,118	40,281	(42,788)
Global Principal Strategies	8,981	8,906	75	7,380	7,303	78	7,355	0	9	16	1,195	405	0	(1,835)
Global Trading Strategies	5,881	5,952	(71)	5,411	5,471	(60)	5,419	(21)	11	2	127	344	0	(479)
Global Opportunities Group	933	1,004	(72)	824	884	(59)	793	0	16	16	108	0	0	(99)
Direct Principal Investments	1,080	1,081	(1)	1,080	1,081	(1)	1,080	0	0	0	0	0	0	0
Total Principal Investing	16,875	16,943	(69)	14,696	14,739	(43)	14,647	(21)	36	34	1,430	749	0	(2,214)
Asset Management	9,386	9,501	(116)	6,383	6,498	(115)	4,155	0	18	2,209	6	0	2,996	(18)
Private Equity	7,046	7,046	(0)	6,831	6,831	0	6,701	0	0	130	0	0	215	0
Total IMD	16,431	16,547	(116)	13,214	13,329	(115)	10,857	0	18	2,339	6	0	3,211	(18)
Investment Banking Division	818	816	2	818	816	2	750	0	0	68	0	0	0	(0)
Treasury	31,046	37,245	(6,200)	30,819	37,019	(6,200)	24,990	0	0	5,829	0	0	227	0
Corporate Other Assets / Investments	19,442	19,442	0	15,550	15,550	0	610	0	0	14,940	1,000	1,000	1,893	0
Total Non-Core	51,306	57,503	(6,197)	47,186	53,384	(6,197)	26,349	0	0	20,837	1,000	1,000	2,120	(0)
Total All Other (Consolidated)	84,612	90,994	(6,382)	75,096	81,452	(6,355)	51,853	(21)	54	23,210	2,437	1,749	5,331	(2,232)
Grand Totals Consolidated	1,057,881	1,059,447	(1,566)	514,603	515,959	(1,356)	478,744	(25,212)	6,006	56,065	282,821	204,404	56,054	(159,795)
Liquid Markets Financing	280,978	286,404	(5,426)	6,959	8,530	(1,571)	4,939	0	2,007	12	153,054	120,895	70	(3,857)
Credit Financing	36,856	36,848	7	1,371	1,443	(72)	818	0	294	269	22,789	12,696	0	(90)
Clearing and Execution	6	7	(1)	4	4	0	0	0	4	0	2	0	0	0
FID Structured Transactions	412	358	54	251	251	0	209	0	0	42	107	54	0	(107)
FID Futures	8,057	8,057	0	2,838	2,838	0	0	0	0	2,838	0	0	5,219	0
Total FID Prime Services:	326,309	331,675	(5,366)	11,422	13,066	(1,644)	5,966	0	2,305	3,151	175,953	133,644	5,289	(4,054)
Equity Financing	118,083	115,652	2,431	28,616	27,158	1,457	13,573	(4,233)	900	18,376	2,574	48,782	38,111	(14,142)
Equity Synthetic	13,266	13,468	(202)	7,170	7,386	(216)	8,024	(1,454)	29	571	232	5,863	0	(9,185)
Clearing and Execution	14	9	5	11	9	3	0	(0)	11	0	0	3	0	(0)
Structured Transactions	231	206	24	231	206	24	189	0	0	42	0	0	0	(185)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	131,594	129,336	2,258	36,028	34,759	1,268	21,787	(5,687)	940	18,988	2,806	54,648	38,111	(23,511)
Total Prime Services	457,902	461,010	(3,108)	47,450	47,825	(375)	27,753	(5,687)	3,245	22,139	178,759	188,293	43,400	(27,585)

Gross Balance Sheet is \$1,057.88B, a decrease of \$(1.56B) over prior day. Net Balance Sheet is \$514.60B, a decrease of \$(1.35B) over prior day.

Net Variance as follows:

FIXED INCOME

- Global Rates increased \$6.0B - Short Term US Agencies, Short Term US Treasuries inventory; Euro Govts; Options
- Inflation; Governments Asia-Yen
- CDO decreased \$(2.2B) - CDO Regionalization
- Securitized Products increased \$0.7B - Residential Whole Loan
- Energy Trading increased \$1.2B - Energy Corporate

EQUITIES

- Volatility decreased \$(0.7B) - Index Flow Non-Japan

NON-CORE

- Treasury decreased \$(6.2B) - Cash at Banks

PRIME SERVICES

- Liquid Markets Financing decreased \$(1.6B) - Fails
- Equity Financing increased \$1.5B - Global Traditional Prime Broker

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Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
March 13, 2008

USD millions

AMERICAS

	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						TD Cash/Shorts	
	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrow		FAS 140/ Seg Cash/ Goodwill
Global Rates	155,022	152,449	2,573	104,934	102,919	2,016	106,541	(3,287)	1,056	524	50,088	0	0	(57,540)
High Grade Credit	17,311	17,161	150	14,705	14,627	78	14,709	(135)	118	13	1,539	1,067	0	(2,570)
CDO	7,189	8,108	(919)	7,013	7,930	(917)	7,180	(284)	7	110	152	25	0	(176)
Securitized Products	48,044	47,390	655	46,593	45,852	742	45,432	(5)	42	1,125	1,141	55	255	(978)
Real Estate	37,554	37,767	(213)	37,033	37,227	(194)	37,028	0	6	0	520	0	0	(433)
High Yield	10,147	9,968	179	8,890	8,722	167	8,855	(11)	25	20	153	1,104	0	(1,212)
Municipal Bonds	7,140	7,306	(166)	6,731	6,993	(262)	6,730	0	0	0	306	103	0	(758)
Derivatives - Munis	2,633	2,607	26	2,253	2,227	26	2,253	0	0	0	325	54	0	0
Energy Trading	3,868	2,700	1,167	3,583	2,415	1,167	3,255	0	0	328	0	0	285	0
Foreign Exchange	4,001	4,117	(116)	4,001	4,117	(116)	3,940	(32)	3	90	0	0	0	(0)
FID Corporate	8,904	8,903	0	2,087	2,087	0	981	0	0	1,106	3,126	0	3,690	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	1,731	1,713	18	1,691	1,673	18	1,691	0	0	0	0	40	0	(63)
IBD Loans	4,207	4,186	21	4,198	4,177	21	4,198	0	0	0	0	0	9	0
Total FID Core:	307,750	304,374	3,376	243,712	240,965	2,747	242,793	(3,754)	1,257	3,417	57,351	2,448	4,239	(53,731)
Total FID Prime Services:	243,516	240,781	2,735	10,854	12,092	(1,238)	5,880	0	1,828	3,145	111,394	115,979	5,289	(3,611)
Total FID Americas	551,266	545,155	6,111	254,566	253,058	1,509	248,673	(3,754)	3,085	6,562	168,745	118,427	9,528	(67,342)
Execution Services / Liquid Market	11,273	10,895	377	7,598	7,251	347	7,268	(39)	47	322	67	3,608	0	(3,667)
Convertible Products	2,211	2,190	22	1,783	1,764	19	1,758	(9)	0	35	0	428	0	(647)
Volatility	6,915	6,766	149	5,071	4,933	138	5,036	(13)	3	44	406	1,438	0	(2,920)
Equities Strategies	1,480	1,523	(44)	1,169	1,193	(25)	655	(1)	2	513	0	311	0	(259)
Firm Relationship Loans	2,017	1,972	45	2,017	1,972	45	2,017	0	0	0	0	0	0	0
Equity Corporate	304	305	(0)	60	60	(0)	44	0	0	16	209	0	36	0
Total Equities Core:	24,199	23,651	549	17,698	17,174	524	16,778	(62)	52	930	682	5,784	36	(7,493)
Total Equities Prime Services:	81,348	80,693	655	21,049	20,406	643	11,357	(1,957)	487	11,163	2,301	37,960	20,038	(6,473)
Total Equities Americas	105,548	104,344	1,204	38,747	37,580	1,166	28,134	(2,019)	539	12,092	2,963	43,744	20,073	(13,966)
Global Principal Strategies	6,729	6,656	73	5,395	5,334	61	5,370	0	9	16	928	405	0	(1,332)
Global Trading Strategies	4,345	4,245	100	3,995	3,881	113	3,992	0	1	2	7	344	0	(347)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	771	771	0	771	771	0	771	0	0	0	0	0	0	0
Total Principal Investing	11,844	11,672	173	10,161	9,986	174	10,133	0	10	18	935	749	0	(1,679)
Asset Management	7,617	7,739	(122)	4,614	4,736	(122)	2,686	0	0	1,928	6	0	2,996	(15)
Private Equity	3,873	3,873	(0)	3,658	3,658	(0)	3,528	0	0	130	0	0	215	0
Total IMD	11,490	11,613	(123)	8,272	8,394	(122)	6,214	0	0	2,058	6	0	3,211	(15)
Investment Banking Division	558	558	0	558	558	0	490	0	0	68	0	0	0	0
Treasury	31,045	37,245	(6,200)	30,818	37,018	(6,200)	24,989	0	0	5,829	0	0	227	0
Corporate Other Assets / Investments	17,759	17,759	0	15,550	15,550	0	610	0	0	14,940	1,000	1,000	209	0
Total Non-Core	49,362	55,561	(6,200)	46,926	53,125	(6,200)	26,089	0	0	20,837	1,000	1,000	436	0
Total All Other Americas	72,696	78,846	(6,150)	65,358	71,506	(6,148)	42,435	0	10	22,913	1,942	1,749	3,647	(1,694)
Grand Totals Americas	729,510	728,345	1,165	358,671	362,144	(3,473)	319,243	(5,773)	3,634	41,567	173,670	163,921	33,249	(63,001)
Liquid Markets Financing	207,334	204,483	2,852	6,552	7,762	(1,210)	4,939	0	1,600	12	95,921	104,792	70	(3,452)
Credit Financing	27,801	27,972	(171)	1,301	1,330	(28)	818	0	224	259	15,366	11,134	0	(52)
Clearing and Execution	4	4	0	4	4	0	0	0	4	0	0	0	0	0
FID Structured Transactions	320	266	54	159	159	0	123	0	0	36	107	54	0	(107)
FID Futures	8,057	8,057	0	2,838	2,838	0	0	0	0	2,838	0	0	5,219	0
Total FID Prime Services:	243,516	240,781	2,735	10,854	12,092	(1,238)	5,880	0	1,828	3,145	111,394	115,979	5,289	(3,611)
Equity Financing	73,647	73,035	612	18,037	17,441	596	8,361	(1,928)	477	11,127	2,216	33,356	20,038	(1,006)
Equity Synthetic	7,577	7,536	40	2,888	2,842	45	2,910	(30)	7	0	85	4,604	0	(5,468)
Clearing and Execution	3	0	3	3	0	3	0	0	2	0	0	0	0	(0)
Structured Transactions	122	122	0	122	122	0	86	0	0	36	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	81,348	80,693	655	21,049	20,406	643	11,357	(1,957)	487	11,163	2,301	37,960	20,038	(6,473)
Total Prime Services Americas	324,865	321,475	3,390	31,903	32,499	(596)	17,237	(1,957)	2,315	14,308	113,695	153,939	25,327	(10,084)

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Regional Breakout
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USD millions

EUROPE	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Net BS					FAS 140/ Seg Cash/ Goodwill		
							Net Longs	Repo 105	Fails	Other	Rev Repos			Borrows
Global Rates	63,541	59,963	3,578	25,978	24,081	1,896	38,385	(12,998)	73	518	37,563	0	0	(37,838)
High Grade Credit	2,477	2,274	203	1,940	1,727	213	2,282	(363)	20	0	537	0	0	(518)
CDO	2,272	3,127	(855)	2,267	3,132	(865)	2,593	(327)	1	0	5	0	0	(111)
Securitized Products	11,916	11,962	(46)	11,821	11,867	(47)	11,931	(303)	1	192	45	0	51	(47)
Real Estate	17,593	17,474	119	17,592	17,468	124	17,438	(348)	502	0	0	0	0	(0)
High Yield	3,395	3,350	46	3,066	3,017	49	3,493	(435)	8	0	330	0	0	(301)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Amco	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	158	161	(4)	158	160	(3)	136	(1)	23	0	0	0	0	(0)
Foreign Exchange	475	434	41	418	404	15	470	(67)	16	0	57	0	0	(30)
FID Corporate	868	868	0	5	5	0	5	0	0	0	0	0	863	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	1,553	1,539	14	1,553	1,539	14	1,553	0	0	0	0	0	0	0
IBD Loans	2,764	2,741	23	2,764	2,741	23	2,764	0	0	0	0	0	0	(0)
Total FID Core:	107,011	103,893	3,119	67,561	66,140	1,421	81,050	(14,842)	642	711	38,537	0	914	(38,746)
Total FID Prime Services:	68,598	69,198	(601)	497	902	(405)	86	0	405	6	59,991	8,109	0	(366)
Total FID Europe	175,609	173,091	2,518	68,058	67,042	1,016	81,136	(14,842)	1,047	716	98,528	8,109	914	(39,112)
Execution Services	3,832	3,733	99	1,371	1,341	30	830	(38)	550	30	0	346	2,115	(578)
Convertible Products	520	599	(79)	411	502	(91)	651	(269)	30	0	0	108	0	(528)
Volatility	18,780	19,020	(239)	16,510	16,821	(311)	13,571	(811)	99	3,652	0	2,270	0	(9,889)
Equities Strategies	594	651	(57)	534	595	(61)	586	(57)	5	0	0	61	0	(184)
Firm Relationship Loans	776	768	7	776	768	7	776	0	0	0	0	0	0	(0)
Equity Corporate	24	24	0	24	24	0	24	0	0	0	0	0	0	0
Total Equities Core:	24,526	24,794	(269)	19,626	20,051	(425)	16,436	(1,176)	683	3,682	0	2,785	2,115	(11,177)
Total Equities Prime Services:	35,636	34,016	1,620	10,100	9,411	689	7,821	(3,271)	332	5,218	358	11,777	13,401	(15,561)
Total Equities Europe	60,162	58,811	1,351	29,726	29,462	264	24,258	(4,447)	1,015	8,900	358	14,562	15,516	(26,738)
Global Principal Strategies	1,257	1,252	4	1,023	1,015	9	1,023	0	0	0	233	0	0	(271)
Global Trading Strategies	428	433	(5)	340	348	(9)	351	(21)	10	0	88	0	0	(100)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	1,684	1,685	(1)	1,363	1,363	(0)	1,374	(21)	10	0	321	0	0	(371)
Asset Management	1,701	1,695	6	1,701	1,695	6	1,402	0	18	281	0	0	0	(3)
Private Equity	2,690	2,688	2	2,690	2,688	2	2,690	0	0	0	0	0	0	0
Total IMD	4,391	4,383	8	4,391	4,383	8	4,092	0	18	281	0	0	0	(3)
Investment Banking Division	193	190	2	193	190	2	193	0	0	0	0	0	0	(0)
Treasury	1	1	0	1	1	0	1	0	0	0	0	0	0	0
Corporate Other Assets / Investments	1,684	1,684	0	0	0	0	0	0	0	0	0	1,684	0	0
Total Non-Core	1,877	1,875	2	193	191	2	193	0	0	0	0	0	1,684	(0)
Total All Other Europe	7,952	7,943	9	5,948	5,937	10	5,660	(21)	28	281	321	0	1,684	(374)
Grand Totals Europe	243,723	239,845	3,878	103,732	102,442	1,290	111,054	(19,310)	2,090	9,898	99,207	22,671	18,113	(66,224)
Liquid Markets Financing	59,449	60,227	(778)	336	696	(360)	0	0	336	0	52,566	6,547	0	(328)
Credit Financing	9,054	8,877	178	69	114	(44)	0	0	69	0	7,423	1,562	0	(38)
Clearing and Execution	2	3	(1)	0	0	0	0	0	0	0	2	0	0	0
FID Structured Transactions	92	92	0	92	92	0	86	0	0	6	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	68,598	69,198	(601)	497	902	(405)	86	0	405	6	59,991	8,109	0	(366)
Equity Financing	33,041	31,395	1,646	8,159	7,413	746	4,486	(1,847)	307	5,213	358	11,123	13,401	(13,135)
Equity Synthetic	2,475	2,528	(53)	1,824	1,906	(82)	3,232	(1,424)	16	0	0	652	0	(2,242)
Clearing and Execution	11	9	3	9	8	0	0	(0)	8	0	0	3	0	(0)
Structured Transactions	109	84	24	109	84	24	103	0	0	6	0	0	0	(185)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	35,636	34,016	1,620	10,100	9,411	689	7,821	(3,271)	332	5,218	358	11,777	13,401	(15,561)
Total Prime Services Europe	104,234	103,214	1,019	10,597	10,313	284	7,907	(3,271)	737	5,224	60,349	19,887	13,401	(16,927)

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
March 13, 2008

USD millions

ASIA	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Net BS					FAS 140/ Seg Cash/ Goodwill		
							Net Longs	Repo 105	Fails	Other	Rev Repos			Borrows
Global Rates	20,685	18,531	2,154	13,326	11,239	2,086	13,279	(12)	0	58	4,915	2,445	0	(8,030)
High Grade Credit	976	1,033	(57)	903	953	(49)	1,151	(248)	0	0	73	0	0	(65)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	2,035	2,488	(453)	2,030	2,479	(449)	2,225	(195)	0	0	5	0	0	0
Securitized Products	1,904	1,904	0	1,904	1,904	0	1,904	0	0	0	0	0	0	(63)
Real Estate	9,617	9,606	11	9,617	9,606	11	9,617	0	0	0	0	0	0	(29)
High Yield	3,159	3,095	64	3,097	3,029	68	3,091	(25)	2	28	62	0	0	(69)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Amco	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	1,461	1,385	76	1,461	1,385	76	1,401	0	16	44	0	0	0	0
FID Corporate	143	143	0	143	143	0	48	0	0	94	0	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	39,981	38,185	1,796	32,482	30,737	1,744	32,717	(480)	19	225	5,055	2,445	0	(8,247)
Total FID Prime Services:	14,195	21,695	(7,500)	71	72	(1)	0	0	71	0	4,568	9,556	0	(77)
Total FID Asia	54,176	59,880	(5,704)	32,553	30,809	1,744	32,717	(480)	90	225	9,623	12,001	0	(8,324)
Execution Services / Liquid Market	929	1,033	(104)	905	1,010	(105)	572	0	27	305	0	24	0	(64)
Convertible Products	335	395	(60)	321	381	(60)	414	(95)	2	0	0	14	0	(38)
Volatility	7,110	7,591	(481)	7,001	7,486	(485)	6,103	0	23	875	0	109	0	(395)
Equities Strategies	2,971	2,974	(2)	2,218	2,204	14	2,241	(95)	1	72	0	753	0	(111)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	553	553	0	533	533	0	34	0	0	500	0	0	19	0
Total Equities Core:	11,898	12,546	(648)	10,978	11,614	(636)	9,363	(191)	54	1,752	0	900	19	(607)
Total Equities Prime Services:	14,609	14,626	(17)	4,878	4,942	(63)	2,609	(459)	121	2,607	147	4,911	4,673	(1,477)
Total Equities Asia	26,507	27,172	(665)	15,857	16,556	(699)	11,972	(580)	175	4,359	147	5,811	4,692	(2,084)
Global Principal Strategies	996	998	(2)	962	954	8	962	0	0	0	34	0	0	(32)
Global Trading Strategies	1,108	1,274	(166)	1,076	1,241	(165)	1,076	0	0	0	32	0	0	(32)
Global Opportunities Group	933	1,004	(72)	824	884	(59)	793	0	16	16	109	0	0	(88)
Direct Principal Investments	310	310	0	310	310	0	310	0	0	0	0	0	0	0
Total Principal Investing	3,346	3,586	(240)	3,172	3,389	(217)	3,140	0	16	16	174	0	0	(163)
Asset Management	67	67	0	67	67	0	67	0	0	0	0	0	0	0
Private Equity	483	485	(2)	483	485	(2)	483	0	0	0	0	0	0	0
Total IMD	550	552	(2)	550	552	(2)	550	0	0	0	0	0	0	0
Investment Banking Division	67	67	0	67	67	0	67	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	67	67	0	67	67	0	67	0	0	0	0	0	0	0
Total All Other Asia	3,964	4,205	(241)	3,790	4,008	(218)	3,758	0	16	16	174	0	0	(163)
Grand Totals Asia	84,648	91,257	(6,609)	52,200	51,373	827	48,448	(1,130)	281	4,600	9,944	17,812	4,692	(10,571)
Liquid Markets Financing	14,195	21,695	(7,500)	71	72	(1)	0	0	71	0	4,568	9,556	0	(77)
Credit Financing	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	14,195	21,695	(7,500)	71	72	(1)	0	0	71	0	4,568	9,556	0	(77)
Equity Financing	11,395	11,222	173	2,420	2,304	116	726	(459)	116	2,036	0	4,303	4,673	(3)
Equity Synthetic	3,214	3,404	(190)	2,459	2,638	(179)	1,883	0	5	571	147	608	0	(1,475)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	14,609	14,626	(17)	4,878	4,942	(63)	2,609	(459)	121	2,607	147	4,911	4,673	(1,477)
Total Prime Services Asia	28,804	36,321	(7,517)	4,950	5,014	(64)	2,609	(459)	192	2,607	4,715	14,467	4,673	(1,554)

Lehman Brothers
FID Firm Financing Balance Sheet
Regional Breakout
March 13, 2008

USD millions

Consolidated	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)						
	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Today 13-Mar-08	Prior 12-Mar-08	Variance Incr/(Decr)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill
Americas													
Liquid	207,334	204,483	2,852	6,552	7,762	(1,210)	4,939	0	1,600	12	95,921	104,792	70
Credit	15,018	15,161	(143)	1,138	1,169	(31)	785	0	95	259	7,018	6,862	0
EMG	12,783	12,811	(28)	163	160	3	33	0	130	0	8,349	4,271	0
Total Americas	235,136	232,455	2,681	7,853	9,091	(1,239)	5,757	0	1,824	271	111,287	115,925	70
Europe													
Liquid	59,449	60,227	(778)	336	696	(360)	0	0	336	0	52,566	6,547	0
Credit	9,054	8,877	178	69	114	(44)	0	0	69	0	7,423	1,562	0
Total Europe	68,503	69,103	(600)	405	810	(405)	0	0	405	0	59,989	8,109	0
Asia													
Liquid	14,195	21,695	(7,500)	71	72	(1)	0	0	71	0	4,568	9,556	0
Total Firm Financing:	317,834	323,253	(5,419)	8,329	9,973	(1,644)	5,757	0	2,301	271	175,844	133,590	70

Inquiries, call Jennifer Lum @ 3-6782 or Alik Basak @ 3-6795

Global Treasury
Liquidity Footnote - March 14, 2008
Amounts in millions

Investment Type	Pledge Value*				
	LBHI	LBI	LBIE	Total	
	Pledge Value	Pledge Value	Pledge Value	Pledge Value	
	New York Inv	New York Inv	Europe Inv	Global Inv	
1. Cash					
Bank Deposits	1,632	-	2,271	3,903	
Other Cash Inv	1,939	-	-	1,939	
Money Funds	14,298	460	-	14,758	
Total Cash	A	17,869	460	2,271	20,600
2. Boxed Inventory					
<u>2.1 Tri-party eligible</u>					
Private Label CMO's	-	-	2,375	2,375	
Corporates	-	160	128	288	
Governments / Treasuries	1,193	145	798	2,136	
Asset Backed	-	-	71	71	
Equities	-	739	291	1,030	
Agencies	-	-	0	0	
MMP	-	615	-	615	
Sub-total Tri-party eligible boxed inventory	B	1,193	1,659	3,667	6,519
<u>2.2 FHLB Eligible</u>					
Residential Mortgages	C	-	-	-	-
Total Boxed (B+C)	D	1,193	1,659	3,667	6,519
C&C Equivs Available to Holding Company (A+D)	E	19,062	2,119	5,938	27,118
Other:					
Upstreamable to the unregulated chain		-	(2,119)	(5,938)	(8,057)

Notes:

*Pledge value = Market Value of the collateral * normal mkt haircut for each asset class

Fiscal Year 2008: Cash Capital Budget

Billions												
BPM	30-Nov-07	29-Feb-08	Δ QoQ	Comments on QoQ CC Usage Change	March	April	May-08	August-08	November-08	Δ Q1 - Q4	vs. 11/30/07	
FID												
Real Estate	44.8	42.1	(2.5)	\$(2.0) billion decrease in usage is due to repo of Project Gospel securities to Bankhaus	41.2	40.6	40.6	40.4	40.1	(2.0)	(4.6)	
Securitized Products	13.4	13.7	0.3	Transfers of NPLs out of LBB;	14.0	14.0	14.0	14.0	14.0	0.3	0.8	
Global Rates	8.3	7.7	(0.6)	Box reductions	7.8	7.9	7.9	7.9	8.1	0.4	(0.2)	
CDO	3.6	4.9	1.3	LBSF Deriv MTM increase (net of \$0.4bn credit for reserves). Top counterparty receivables: PYXIS ABS CDO 2007-1 LTD \$0.8bn; CORONA BOREALIS CDO LTD \$0.8bn; BALLYROCK ABS CDO 2007-1 LTD \$0.3 bn	5.0	4.7	4.5	4.3	4.0	(0.9)	0.4	
High Yield	8.4	11.2	2.9	\$1.6bn JV Split between HY and IBD Loans. \$1bn HMH (Riverdeep)	11.4	11.4	11.4	11.8	11.8	0.5	3.4	
FID Corporate	8.3	8.5	2.3	\$0.9bn Imperial Tobacco, \$0.9bn unallocated derivative requirements	8.4	8.0	7.6	7.3	6.9	(1.6)	0.7	
High Grade	2.4	2.1	(0.3)		2.4	2.8	3.1	3.1	3.3	1.2	1.0	
FX	1.3	2.4	1.1	\$1.3bn CC impact was for both Indonesian Bonds (currency IDR) and also Indian Bonds (currency INR). Business is executing strategy where they intend to generate P&L from movement in interest rate differentials between the local market currency and their USD borrowing.	2.2	2.1	2.0	2.0	2.0	(0.4)	0.7	
Municipals	0.7	0.9	0.2		0.9	0.9	0.9	0.9	0.9	0.0	0.2	
Commodities	0.3	1.0	0.7	\$0.7bn acquisition of Eagle - Goodwill: \$295mm; Physical Gas: \$180mm; Net MTM: \$230mm	1.0	1.0	1.0	1.0	1.0	(0.0)	0.7	
Bankhaus Equity and Subdebt	1.4	1.7	0.3		1.7	1.7	1.7	1.7	1.8	0.1	0.4	
Unallocated LBI Box	2.0	1.5	(0.5)		1.5	1.5	1.5	1.5	1.5	0.0	(0.5)	
Total FID	92.6	97.7	5.1		97.5	96.8	96.4	95.9	95.5	(2.2)	2.9	
Equity												
Total Equities	13.8	13.0	(0.9)		13.3	13.7	14.0	15.0	16.0	3.0	2.2	
CMPS	5.0	5.2	0.1		5.8	6.4	6.5	7.0	7.0	1.8	2.0	
IBD	2.8	3.6	0.8	\$0.9bn Imperial Tobacco	3.2	2.8	2.4	2.4	2.5	(1.1)	(0.3)	
IMD	8.3	9.7	1.4	\$0.8bn asset transfer from LibertyView Fund to Lehman B/S; PE: mainly due to \$0.4 billion of Real Estate new investments for Opp Fund III and Mezz Fund II	9.7	9.7	9.7	9.7	10.8	1.1	2.5	
PI	6.2	7.1	0.9	\$0.5bn increase in LBI Group box - illiquid and restricted positions in DPI business, including First Data and Energy Future Holdings	7.7	8.0	8.5	10.0	11.1	4.0	4.9	
Corporate Assets	13.1	14.0	0.9	\$0.7bn increase in ITS box that is currently not allocated to any business	13.0	12.6	12.7	12.5	12.0	(2.0)	(1.1)	
Total	35.5	39.6	4.1		38.4	39.7	39.8	41.6	43.4	3.8	7.9	
Total Usage	141.9	150.2	8.3		150.2	150.2	150.2	152.5	154.8	4.6	12.9	

Global Secured Funding Tenor Profile by Asset Class

14-Mar-08

Principal in \$Billions

Financing Type	Collateral Allocated Summary	ON/OPEN	<1 Week	1W - 2W	2W - 1M	>1 Month	Grand Total
DVP	Asset Backs - □Investment Grade	1.6	-	-	-	5.7	7.3
	Asset Backs - □Non-Investment Grade	0.0	-	-	-	-	0.0
	Corporates - □Investment Grade	1.8	1.4	1.5	-	0.1	4.8
	Corporates - □Non-Investment Grade	0.4	0.0	0.1	-	0.1	0.6
	E1 - Major □Index Equities	0.1	-	-	-	-	0.1
	E2 - Non-Major Index Equities	0.2	-	-	-	-	0.2
	E3 - Non-Major Index Equities (<\$5)	0.3	0.8	0.3	-	-	1.4
	EMG	1.0	0.1	0.0	0.3	0.0	1.4
	Private Labels - □High Yield	0.0	-	-	-	-	0.0
	Private Labels - □Investment Grade	0.0	-	0.0	-	0.0	0.0
DVP Total		5.4	2.4	1.8	0.3	5.9	15.8
HIC	Asset Backs - □Non-Investment Grade	0.0	-	-	-	-	0.0
	C1 - Investment □Grade Convertibles	0.2	-	-	-	0.1	0.3
	C2 - Non-Investment □Grade Convertibles	0.4	-	-	-	0.5	0.9
	Corporates - □Investment Grade	0.1	-	-	-	0.0	0.1
	Corporates - □Non-Investment Grade	0.5	-	0.0	1.0	0.1	1.6
	E2 - Non-Major Index Equities	0.2	-	-	-	0.1	0.2
	E3 - Non-Major Index Equities (<\$5)	0.0	-	-	-	0.0	0.0
	Money Markets □(A1)	0.0	-	-	-	-	0.0
	Preferreds	0.1	0.1	0.0	-	0.5	0.7
	Private Labels - □High Yield	0.0	-	0.0	-	0.0	0.1
Wholeloan Residential	0.1	-	0.7	-	0.3	1.0	
HIC Total		1.6	0.1	0.8	1.0	1.4	4.9
TRIPARTY	Asset Backs - □Investment Grade	2.7	1.6	0.8	1.2	0.5	6.8
	Asset Backs - □Non-Investment Grade	0.4	0.0	-	0.0	0.0	0.5
	C1 - Investment □Grade Convertibles	0.5	0.7	0.2	0.1	0.2	1.7
	C2 - Non-Investment □Grade Convertibles	0.1	0.4	0.3	0.4	0.6	1.6
	Corporates - □Investment Grade	7.7	2.5	0.7	1.2	2.1	14.2
	Corporates - □Non-Investment Grade	4.7	0.5	0.3	0.4	0.6	6.5
	E1 - Major □Index Equities	3.4	1.0	0.9	1.4	1.1	7.9
	E2 - Non-Major Index Equities	3.0	0.3	0.6	1.5	3.9	9.3
	E3 - Non-Major Index Equities (<\$5)	0.1	0.6	0.3	0.3	1.3	2.7
	EMG	1.0	1.8	0.9	0.4	1.7	5.6
	Fund Units	0.1	0.0	0.0	0.0	0.0	0.2
	Money Markets □(A1)	8.4	-	-	0.2	-	8.7
	Money Markets □(A2, A3, Other)	0.1	-	-	0.3	-	0.4
	Muni	3.4	-	-	0.5	-	3.9
	Preferreds	0.2	0.0	0.0	0.0	0.0	0.2
	Private Labels - □High Yield	1.0	0.0	-	0.5	0.4	2.0
Private Labels - □Investment Grade	4.2	0.0	-	2.0	1.8	8.0	
Wholeloan Residential	1.3	-	-	-	0.5	1.8	
TRIPARTY Total		42.3	9.5	4.9	10.4	14.7	81.9
Firm Financing Total		49.4	11.9	7.5	11.7	22.1	102.6
MATCHED BOOK	Asset Backs - □Investment Grade	0.6	-	-	0.7	2.6	3.8
	Asset Backs - □Non-Investment Grade	0.4	-	-	0.9	0.2	1.5
	C1 - Investment □Grade Convertibles	0.1	-	-	0.1	0.1	0.3
	C2 - Non-Investment □Grade Convertibles	0.0	-	-	-	-	0.0
	Corporates - □Investment Grade	7.2	0.7	1.1	0.8	1.6	11.3
	Corporates - □Non-Investment Grade	3.3	2.0	0.1	0.1	0.3	5.8
	EMG	5.4	3.4	2.6	2.0	1.8	15.3
	Fund Units	10.7	6.6	1.8	1.6	0.8	21.6
	Money Markets □(A1)	0.0	0.5	-	-	-	0.5
	Preferreds	0.0	-	-	-	-	0.0
	Private Labels - □High Yield	0.5	-	0.0	-	0.0	0.5
	Private Labels - □Investment Grade	1.4	-	0.7	0.5	2.3	4.9
	Matched Book Total		29.6	13.3	6.3	6.8	9.6

Total Secured Financing	79.0	25.3	13.9	18.5	31.6	168.2
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Global Secured Funding Tenor Profile by Counterpart
14-Mar-08

Principal in \$Billions

Financing Type	Counterparty Group	ON/OPEN	<1 Week	1W - 2W	2W - 1M	>1 Month	Grand Total
DVP	JP MORGAN CHASE	0.0	-	-	0.0	-	0.1
	CITIBANK	0.1	0.1	0.0	-	0.0	0.2
	DRESDNER	0.0	0.0	-	-	0.0	0.0
	BANKHAUS	1.4	-	-	-	-	1.4
	RBC	0.3	-	0.3	-	-	0.6
	BGI	0.1	0.0	0.1	-	-	0.2
	LBBW	-	-	-	-	0.1	0.1
	MORGAN STANLEY	0.0	-	0.0	-	0.0	0.0
	ABN AMRO	0.1	-	-	-	-	0.1
	SWEDBANK	-	-	0.7	-	-	0.7
	RABOBANK	0.3	-	-	-	-	0.3
	HSBC	-	0.8	-	-	-	0.8
	UBS	0.2	-	0.0	-	-	0.2
	CREDIT SUISSE	0.1	-	-	0.0	-	0.1
	GOLDMAN SACHS & CO	0.0	0.0	-	-	0.0	0.0
	SWISS RE	-	-	-	-	0.0	0.0
	SKANDINAVISKA ENSKILDA AB	-	0.1	-	-	-	0.1
	ING	0.0	-	-	-	-	0.0
	BREVAN HOWARD	-	-	-	-	0.0	0.0
	DEUTCHE BANK	0.7	-	-	-	0.1	0.7
	CAXTON	-	-	-	0.1	-	0.1
	QUANTUM PARTNERS LDC	0.1	0.0	-	0.0	-	0.1
	TUDOR	0.9	0.7	-	-	-	1.6
MERRILL LYNCH	0.2	0.1	-	-	0.0	0.2	
GLG	0.0	-	-	-	-	0.0	
Other (13 Counterparties)	1.0	0.7	0.8	0.2	5.6	8.3	
DVP Total		5.4	2.4	1.8	0.3	5.9	15.8
HIC	JP MORGAN CHASE	-	-	-	-	0.8	0.8
	FIDELITY	-	-	0.8	-	0.2	1.0
	KEYBANK	0.3	-	-	-	-	0.3
	AIM	1.0	-	-	-	-	1.0
	JANUS	-	-	-	-	0.3	0.3
	CIBC	0.1	-	-	-	-	0.1
	THE 3D CAPITAL FUND LTD	0.2	-	-	-	-	0.2
	FENWAY FUNDING LLC	-	-	-	1.0	-	1.0
	ROWAN	0.1	-	-	-	0.1	0.2
	UPS	-	0.1	-	-	-	0.1
	RICOH	0.0	-	-	-	-	0.0
HIC Total		1.6	0.1	0.8	1.0	1.4	4.9
TRIPARTY	JP MORGAN CHASE	0.6	-	-	-	-	0.6
	BONYMELLON	4.0	0.2	0.5	1.1	1.1	6.9
	FIDELITY	5.7	-	-	0.2	-	5.9
	STATE STREET	7.1	1.0	-	1.0	3.0	12.1
	CITIBANK	3.5	1.1	0.4	1.5	-	6.6
	DRESDNER	2.8	0.7	0.5	0.1	0.9	5.0
	DREYFUS	1.7	-	-	-	-	1.7
	BANKHAUS	0.5	0.5	0.3	-	2.1	3.4
	RBC	0.0	1.8	0.5	-	1.0	3.2
	BGI	-	-	-	1.3	-	1.3
	NORTHERN	1.0	-	-	-	0.3	1.2
	FORTIS	1.1	1.7	-	-	-	2.8
	FEDERATED	-	-	-	-	0.9	0.9
	DANSKE BANK	1.0	0.4	-	-	0.3	1.7
	NORWEST	1.5	-	-	-	-	1.5
	CALYON	-	-	0.3	0.3	1.5	2.1
	DEKABANK	-	-	0.8	0.3	0.9	2.0
	BANK OF AMERICA	2.0	-	-	-	-	2.0
	MIZUHO	0.2	-	-	-	-	0.2
	WEST LB	0.2	-	-	-	-	0.2
	LBBW	-	-	-	1.4	-	1.4
	MORGAN STANLEY	1.4	-	-	-	-	1.4
	ABN AMRO	0.1	-	0.4	-	0.8	1.3
SWEDBANK	-	-	-	0.1	-	0.1	
RABOBANK	0.4	-	0.9	-	-	1.3	
Other (29 Counterparties)	7.6	2.0	0.4	3.0	2.1	15.0	
TRIPARTY Total		42.3	9.5	4.9	10.4	14.7	81.9
Firm Financing Total		49.4	11.9	7.5	11.7	22.1	102.6
MATCHED BOOK	JP MORGAN CHASE	1.5	1.7	0.8	0.6	3.6	8.1
	BONYMELLON	3.1	-	-	0.5	1.0	4.6
	FIDELITY	-	-	-	-	0.6	0.6
	STATE STREET	1.3	1.6	-	-	0.3	3.1
	CITIBANK	1.2	2.4	0.0	0.0	-	3.7
	DRESDNER	1.6	1.2	1.7	0.0	0.6	5.2
	MITSUBISHI	0.5	-	0.1	-	-	0.6
	RBC	0.0	0.0	-	-	0.0	0.0
	BGI	0.6	0.1	0.0	0.0	0.0	0.8
	NORTHERN	1.9	-	-	-	-	1.9
	FORTIS	0.1	-	-	-	-	0.1
	DANSKE BANK	0.0	0.1	-	-	-	0.1
	CALYON	0.0	-	-	-	1.2	1.3
	BANK OF AMERICA	0.0	-	-	-	-	0.0
	LBBW	0.0	-	0.0	-	-	0.0
	MORGAN STANLEY	0.4	0.1	0.0	0.1	-	0.6
	ABN AMRO	0.1	0.0	-	-	-	0.1
	RABOBANK	0.5	-	-	-	-	0.5
	HSBC	0.6	0.0	0.0	-	0.0	0.7
	UBS	1.5	1.4	1.5	0.1	-	4.4
	NATEXIS	0.0	-	-	-	-	0.0
	KEYBANK	0.4	-	-	-	-	0.4
	KBC	0.0	-	-	0.8	-	0.8
NOMURA	0.0	-	-	-	-	0.0	
CREDIT SUISSE	0.3	0.0	-	0.0	0.0	0.4	
Other (188 Counterparties)	14.0	4.6	2.2	4.6	2.2	27.8	
Matched Book Total		29.6	13.3	6.3	6.8	9.6	65.6
Total Secured Financing		79.0	25.3	13.9	18.5	31.6	168.2

Global Secured Funding Tenor Profile by Counterparty & Asset Class

Principal in \$Billions

Financing Type	Counterparty Group	Collateral Allocated Summary	ON/OPEN	<1 Week	1W - 2W	2W - 1M	>1 Month	Grand Total
DVP	JP MORGAN CHASE	EMG	0.0	-	-	0.0	-	0.1
	CITIBANK	Asset Backs - ☐Investment Grade	-	-	-	-	-	0.0
		Corporates - ☐Investment Grade	0.0	0.0	0.0	-	0.0	0.1
		Corporates - ☐Non-Investment Grade	0.0	0.0	-	-	-	0.1
		EMG	0.0	0.0	-	-	-	0.0
		Private Labels - ☐High Yield	0.0	-	-	-	-	0.0
		Private Labels - ☐Investment Grade	0.0	-	-	-	-	0.0
	DRESDNER	Corporates - ☐Investment Grade	0.0	-	-	-	-	0.0
		Corporates - ☐Non-Investment Grade	-	-	-	-	0.0	0.0
		EMG	0.0	0.0	-	-	-	0.0
	BANKHAUS	Asset Backs - ☐Investment Grade	1.4	-	-	-	-	1.4
	RBC	E3 - Non-Major Index Equities (<\$5)	0.3	-	0.3	-	-	0.6
	BGI	Corporates - ☐Non-Investment Grade	0.1	-	0.1	-	-	0.1
		EMG	0.0	0.0	0.0	-	-	0.1
	LBBW	Asset Backs - ☐Investment Grade	-	-	-	-	0.1	0.1
	MORGAN STANLEY	Asset Backs - ☐Investment Grade	-	-	-	-	0.0	0.0
		EMG	0.0	-	-	-	-	0.0
		Private Labels - ☐Investment Grade	-	-	0.0	-	-	0.0
	ABN AMRO	Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		EMG	0.1	-	-	-	-	0.1
	SWEDBANK	Corporates - ☐Investment Grade	-	-	0.7	-	-	0.7
	RABOBANK	E1 - Major ☐Index Equities	0.1	-	-	-	-	0.1
		E2 - Non-Major Index Equities	0.2	-	-	-	-	0.2
	HSBC	E3 - Non-Major Index Equities (<\$5)	-	0.8	-	-	-	0.8
	UBS	Corporates - ☐Investment Grade	0.0	-	0.0	-	-	0.0
		Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		EMG	0.1	-	0.0	-	-	0.1
	CREDIT SUISSE	Corporates - ☐Investment Grade	0.0	-	-	-	-	0.0
		Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		EMG	0.1	-	-	0.0	-	0.1
	GOLDMAN SACHS & CO	Corporates - ☐Investment Grade	-	-	-	-	0.0	0.0
		Corporates - ☐Non-Investment Grade	-	0.0	-	-	-	0.0
		EMG	0.0	-	-	-	-	0.0
	SWISS RE	Corporates - ☐Non-Investment Grade	-	-	-	-	0.0	0.0
		EMG	-	-	-	-	0.0	0.0
	SKANDINAVISKA ENSKILDA	Corporates - ☐Investment Grade	-	0.1	-	-	-	0.1
	ING	EMG	0.0	-	-	-	-	0.0
	BREYAN HOWARD	Corporates - ☐Non-Investment Grade	-	-	-	-	0.0	0.0
		EMG	-	-	-	-	0.0	0.0
	DEUTSCHE BANK	Asset Backs - ☐Investment Grade	0.2	-	-	-	-	0.2
		Asset Backs - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		Corporates - ☐Investment Grade	0.0	-	-	-	-	0.0
		Corporates - ☐Non-Investment Grade	0.2	-	-	-	0.1	0.3
		EMG	0.2	-	-	-	-	0.2
	CAXTON	EMG	-	-	-	0.1	-	0.1
QUANTUM PARTNERS LDC	Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0	
	EMG	0.1	0.0	-	0.0	-	0.1	
TUDOR	Corporates - ☐Investment Grade	0.9	0.7	-	-	-	1.6	
	EMG	0.0	-	-	-	-	0.0	
MERRILL LYNCH	Corporates - ☐Investment Grade	0.0	-	-	-	0.0	0.0	
	Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0	
	EMG	0.1	0.1	-	-	-	0.2	
GLG	Corporates - ☐Investment Grade	0.0	-	-	-	-	0.0	
	Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0	
Other (13 Counterparties)		1.0	0.7	0.8	0.2	5.6	8.3	
DVP Total		5.4	2.4	1.8	0.3	5.9	15.8	
HIC	JP MORGAN CHASE	C1 - Investment ☐Grade Convertibles	-	-	-	-	0.1	0.1
		C2 - Non-Investment ☐Grade Convertibles	-	-	-	-	0.2	0.2
		Corporates - ☐Investment Grade	-	-	-	-	0.0	0.0
		Corporates - ☐Non-Investment Grade	-	-	-	-	0.0	0.0
		E2 - Non-Major Index Equities	-	-	-	-	0.0	0.0
		E3 - Non-Major Index Equities (<\$5)	-	-	-	-	0.0	0.0
	FIDELITY	Preferreds	-	-	-	-	0.4	0.4
		Corporates - ☐Non-Investment Grade	-	-	0.0	-	0.0	0.0
		Preferreds	-	-	0.0	-	0.0	0.0
		Private Labels - ☐High Yield	-	-	0.0	-	0.0	0.0
		Wholesale Residential	-	-	0.7	-	0.1	0.8
		EMG	-	-	-	-	-	-
KEYBANK	Corporates - ☐Non-Investment Grade	0.3	-	-	-	-	0.3	
AIM	C1 - Investment ☐Grade Convertibles	0.2	-	-	-	-	0.2	
	C2 - Non-Investment ☐Grade Convertibles	0.4	-	-	-	-	0.4	

		Corporates - ☐Investment Grade	0.0	-	-	-	-	0.0
		Corporates - ☐Non-Investment Grade	0.1	-	-	-	-	0.1
		E2 - Non-Major Index Equities	0.2	-	-	-	-	0.2
		E3 - Non-Major Index Equities (<\$5)	0.0	-	-	-	-	0.0
		Preferreds	0.1	-	-	-	-	0.1
JANUS		C1 - Investment ☐Grade Convertibles	-	-	-	-	0.0	0.0
		C2 - Non-Investment ☐Grade Convertibles	-	-	-	-	0.2	0.2
		Corporates - ☐Non-Investment Grade	-	-	-	-	0.0	0.0
		E2 - Non-Major Index Equities	-	-	-	-	0.0	0.0
		E3 - Non-Major Index Equities (<\$5)	-	-	-	-	0.0	0.0
		Preferreds	-	-	-	-	0.0	0.0
CIBC		Asset Backs - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		Corporates - ☐Investment Grade	0.0	-	-	-	-	0.0
		Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		Money Markets ☐(A1)	0.0	-	-	-	-	0.0
THE 3D CAPITAL FUND LTD		Corporates - ☐Investment Grade	0.1	-	-	-	-	0.1
		Corporates - ☐Non-Investment Grade	0.1	-	-	-	-	0.1
FENWAY FUNDING LLC		Corporates - ☐Non-Investment Grade	-	-	-	1.0	-	1.0
ROWAN		Wholesale Residential	0.1	-	-	-	0.1	0.2
UPS		Preferreds	-	0.1	-	-	-	0.1
RICOH		Corporates - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		Private Labels - ☐High Yield	0.0	-	-	-	-	0.0
HIC Total			1.6	0.1	0.8	1.0	1.4	4.9
TRIPARTY	JP MORGAN CHASE	Money Markets ☐(A1)	0.1	-	-	-	-	0.1
		Money Markets ☐(A2, A3, Other)	0.0	-	-	-	-	0.0
		Muni	0.5	-	-	-	-	0.5
	BONY/MELLON	Asset Backs - ☐Investment Grade	1.6	-	0.5	0.5	-	2.6
		Asset Backs - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		C1 - Investment ☐Grade Convertibles	-	0.0	-	0.1	0.0	0.1
		C2 - Non-Investment ☐Grade Convertibles	-	0.1	-	0.3	0.1	0.5
		Corporates - ☐Investment Grade	0.0	0.0	-	0.0	0.0	0.0
		Corporates - ☐Non-Investment Grade	0.0	0.0	-	0.0	0.0	0.1
		E1 - Major ☐Index Equities	-	0.0	-	0.0	0.0	0.0
		E2 - Non-Major Index Equities	-	0.0	-	0.2	0.1	0.3
		E3 - Non-Major Index Equities (<\$5)	-	0.0	-	0.0	0.0	0.1
		EMG	-	0.0	-	0.0	0.0	0.0
		Money Markets ☐(A1)	2.1	-	-	-	-	2.1
		Money Markets ☐(A2, A3, Other)	0.0	-	-	-	-	0.0
		Private Labels - ☐High Yield	0.0	-	-	-	0.0	0.0
		Private Labels - ☐Investment Grade	0.3	-	-	-	0.8	1.1
	FIDELITY	Asset Backs - ☐Investment Grade	0.1	-	-	0.2	-	0.4
		Asset Backs - ☐Non-Investment Grade	0.1	-	-	-	-	0.1
		C1 - Investment ☐Grade Convertibles	0.0	-	-	-	-	0.0
		Corporates - ☐Investment Grade	2.3	-	-	-	-	2.3
		Corporates - ☐Non-Investment Grade	1.2	-	-	-	-	1.2
		E1 - Major ☐Index Equities	1.2	-	-	-	-	1.2
		E2 - Non-Major Index Equities	0.0	-	-	-	-	0.0
		E3 - Non-Major Index Equities (<\$5)	0.0	-	-	-	-	0.0
		Muni	0.6	-	-	-	-	0.6
		Private Labels - ☐High Yield	0.0	-	-	-	-	0.0
		Private Labels - ☐Investment Grade	0.1	-	-	-	-	0.1
	STATE STREET	Asset Backs - ☐Investment Grade	0.7	0.2	-	-	-	0.9
		Asset Backs - ☐Non-Investment Grade	0.0	-	-	-	-	0.0
		C1 - Investment ☐Grade Convertibles	0.2	-	-	-	-	0.2
		C2 - Non-Investment ☐Grade Convertibles	0.0	-	-	-	-	0.0
		Corporates - ☐Investment Grade	0.3	0.3	-	-	0.2	0.8
		Corporates - ☐Non-Investment Grade	2.3	0.3	-	-	0.1	2.7
		E1 - Major ☐Index Equities	-	-	-	-	0.2	0.2
		E2 - Non-Major Index Equities	0.5	-	-	-	2.0	2.5
		E3 - Non-Major Index Equities (<\$5)	0.0	-	-	-	0.1	0.1
		EMG	0.4	0.2	-	-	-	0.6
		Money Markets ☐(A1)	0.3	-	-	0.2	-	0.5
		Money Markets ☐(A2, A3, Other)	0.1	-	-	0.3	-	0.3
		Muni	1.2	-	-	-	-	1.2
		Preferreds	0.0	-	-	-	0.0	0.0
		Private Labels - ☐High Yield	0.4	-	-	0.0	0.0	0.4
		Private Labels - ☐Investment Grade	0.1	-	-	0.5	0.5	1.1
		Wholesale Residential	0.5	-	-	-	-	0.5
	CITIBANK	Asset Backs - ☐Investment Grade	0.0	0.8	0.3	0.1	-	1.2
		Asset Backs - ☐Non-Investment Grade	-	-	-	0.0	-	0.0
		C1 - Investment ☐Grade Convertibles	-	-	-	0.0	-	0.0
		Corporates - ☐Investment Grade	-	0.2	0.0	0.1	-	0.4
		Corporates - ☐Non-Investment Grade	-	-	0.1	0.2	-	0.3
		EMG	-	0.1	0.0	-	-	0.1

	Private Labels - High Yield	0.0	-	-	0.1	-	0.1
	Private Labels - Investment Grade	3.5	0.0	-	0.9	-	4.4
DRESDNER	Asset Backs - Investment Grade	-	-	0.0	-	-	0.0
	Asset Backs - Non-Investment Grade	0.0	-	-	-	-	0.0
	C1 - Investment Grade Convertibles	-	0.3	-	-	-	0.3
	C2 - Non-Investment Grade Convertibles	0.0	0.1	0.0	-	-	0.1
	Corporates - Investment Grade	0.5	-	-	-	0.4	0.9
	Corporates - Non-Investment Grade	0.3	-	0.0	-	0.1	0.5
	E1 - Major Index Equities	-	0.1	0.0	0.0	0.3	0.5
	E2 - Non-Major Index Equities	0.6	0.0	0.1	-	0.1	0.8
	E3 - Non-Major Index Equities (<\$5)	0.0	0.1	0.1	-	0.1	0.2
	EMG	-	0.0	0.2	0.0	-	0.3
	Money Markets (A1)	0.0	-	-	-	-	0.0
	Money Markets (A2, A3, Other)	0.0	-	-	-	-	0.0
	Muni	0.7	-	-	-	-	0.7
	Preferreds	0.0	-	-	-	-	0.0
	Private Labels - High Yield	0.4	-	-	-	-	0.4
	Private Labels - Investment Grade	0.3	-	-	-	-	0.3
DREYFUS	Corporates - Investment Grade	0.8	-	-	-	-	0.8
	Corporates - Non-Investment Grade	0.0	-	-	-	-	0.0
	Money Markets (A1)	0.9	-	-	-	-	0.9
	Money Markets (A2, A3, Other)	0.0	-	-	-	-	0.0
BANKHAUS	Asset Backs - Investment Grade	-	0.1	-	-	-	0.1
	Asset Backs - Non-Investment Grade	0.3	-	-	-	-	0.3
	C1 - Investment Grade Convertibles	-	0.0	-	-	-	0.0
	C2 - Non-Investment Grade Convertibles	-	-	-	-	0.1	0.1
	Corporates - Investment Grade	-	-	-	-	0.1	0.1
	Corporates - Non-Investment Grade	-	-	-	-	0.1	0.1
	E1 - Major Index Equities	0.0	-	-	-	-	0.0
	E2 - Non-Major Index Equities	-	-	0.2	-	1.0	1.1
	E3 - Non-Major Index Equities (<\$5)	-	-	0.2	-	0.7	0.9
	EMG	0.1	0.4	-	-	-	0.5
	Fund Units	0.1	0.0	0.0	-	-	0.1
	Private Labels - High Yield	-	0.0	-	-	-	0.0
RBC	C1 - Investment Grade Convertibles	-	0.2	0.1	-	-	0.4
	Corporates - Investment Grade	-	0.4	-	-	1.0	1.3
	Corporates - Non-Investment Grade	0.0	0.1	-	-	-	0.1
	E1 - Major Index Equities	-	0.5	0.2	-	-	0.7
	E2 - Non-Major Index Equities	-	0.1	0.0	-	-	0.1
	E3 - Non-Major Index Equities (<\$5)	-	0.0	-	-	-	0.0
	EMG	-	0.5	0.1	-	-	0.6
BGI	E2 - Non-Major Index Equities	-	-	-	0.9	-	0.9
	E3 - Non-Major Index Equities (<\$5)	-	-	-	0.0	-	0.0
	Preferreds	-	-	-	0.0	-	0.0
	Private Labels - High Yield	-	-	-	0.0	-	0.0
	Private Labels - Investment Grade	-	-	-	0.4	-	0.4
NORTHERN	Corporates - Investment Grade	-	-	-	-	0.2	0.2
	Corporates - Non-Investment Grade	-	-	-	-	0.0	0.0
	E1 - Major Index Equities	0.9	-	-	-	-	0.9
	E2 - Non-Major Index Equities	0.0	-	-	-	-	0.0
FORTIS	Asset Backs - Investment Grade	0.3	0.3	-	-	-	0.6
	C1 - Investment Grade Convertibles	0.0	0.1	-	-	-	0.1
	C2 - Non-Investment Grade Convertibles	-	0.0	-	-	-	0.0
	Corporates - Investment Grade	0.4	1.0	-	-	-	1.5
	Corporates - Non-Investment Grade	0.0	0.1	-	-	-	0.1
	EMG	0.2	0.3	-	-	-	0.5
	Money Markets (A1)	0.2	-	-	-	-	0.2
FEDERATED	Private Labels - High Yield	-	-	-	-	0.4	0.4
	Private Labels - Investment Grade	-	-	-	-	0.5	0.5
DANSKE BANK	Asset Backs - Investment Grade	0.0	0.0	-	-	-	0.1
	Corporates - Investment Grade	0.8	0.3	-	-	-	1.1
	Corporates - Non-Investment Grade	0.1	0.0	-	-	-	0.1
	EMG	0.1	0.1	-	-	-	0.2
	Wholeloan Residential	-	-	-	-	0.3	0.3
NORWEST	Money Markets (A1)	1.5	-	-	-	-	1.5
CALYON	Asset Backs - Investment Grade	-	-	0.0	-	0.4	0.4
	Asset Backs - Non-Investment Grade	-	-	-	-	0.0	0.0
	C1 - Investment Grade Convertibles	-	-	-	-	0.0	0.0
	C2 - Non-Investment Grade Convertibles	-	-	-	-	0.1	0.1
	Corporates - Investment Grade	-	-	-	-	0.0	0.0
	Corporates - Non-Investment Grade	-	-	0.0	-	0.3	0.3
	E1 - Major Index Equities	-	-	-	0.1	-	0.1
	E2 - Non-Major Index Equities	-	-	-	0.1	-	0.1
	E3 - Non-Major Index Equities (<\$5)	-	-	-	0.1	-	0.1

	EMG	-	-	0.2	0.0	0.8	1.0
DEKABANK	C1 - Investment □ Grade Convertibles	-	-	-	-	0.0	0.0
	C2 - Non-Investment □ Grade Convertibles	-	-	-	-	0.1	0.1
	Corporates - □ Investment Grade	-	-	0.6	0.2	-	0.8
	Corporates - □ Non-Investment Grade	-	-	0.1	0.0	-	0.1
	E1 - Major □ Index Equities	-	-	-	-	0.0	0.0
	E2 - Non-Major Index Equities	-	-	-	-	0.4	0.4
	E3 - Non-Major Index Equities (<\$5)	-	-	-	-	0.3	0.3
	EMG	-	-	0.2	0.1	-	0.2
	Fund Units	-	-	0.0	0.0	-	0.0
	Preferreds	-	-	0.0	0.0	-	0.0
BANK OF AMERICA	Money Markets □ (A1)	2.0	-	-	-	-	2.0
MIZUHO	Private Labels - □ High Yield	0.1	-	-	-	-	0.1
	Private Labels - □ Investment Grade	0.0	-	-	-	-	0.0
WEST LB	Corporates - □ Non-Investment Grade	0.2	-	-	-	-	0.2
LBBW	Asset Backs - □ Investment Grade	-	-	-	0.3	-	0.3
	Asset Backs - □ Non-Investment Grade	-	-	-	0.0	-	0.0
	Muni	-	-	-	0.5	-	0.5
	Private Labels - □ High Yield	-	-	-	0.5	-	0.5
	Private Labels - □ Investment Grade	-	-	-	0.1	-	0.1
MORGAN STANLEY	Corporates - □ Investment Grade	0.4	-	-	-	-	0.4
	Corporates - □ Non-Investment Grade	0.0	-	-	-	-	0.0
	Money Markets □ (A1)	1.0	-	-	-	-	1.0
ABN AMRO	C1 - Investment □ Grade Convertibles	-	-	0.0	-	0.1	0.1
	C2 - Non-Investment □ Grade Convertibles	-	-	0.0	-	0.0	0.1
	Corporates - □ Investment Grade	-	-	0.0	-	0.1	0.2
	Corporates - □ Non-Investment Grade	-	-	0.0	-	0.0	0.0
	E1 - Major □ Index Equities	-	-	0.0	-	0.0	0.1
	E2 - Non-Major Index Equities	0.1	-	0.2	-	0.4	0.7
	E3 - Non-Major Index Equities (<\$5)	0.0	-	0.0	-	0.0	0.0
	EMG	-	-	0.0	-	0.1	0.1
	Fund Units	-	-	0.0	-	0.0	0.0
	Preferreds	0.0	-	-	-	-	0.0
SWEDBANK	Corporates - □ Non-Investment Grade	-	-	-	0.1	-	0.1
RABOBANK	E1 - Major □ Index Equities	0.3	-	0.7	-	-	1.0
	E2 - Non-Major Index Equities	0.0	-	0.1	-	-	0.1
	E3 - Non-Major Index Equities (<\$5)	0.0	-	0.1	-	-	0.2
Other (29 Counterparties)		7.6	2.0	0.4	3.0	2.1	15.0
TRIPARTY Total		42.3	9.5	4.9	10.4	14.7	81.9
Firm Financing Total		49.4	11.9	7.5	11.7	22.1	102.6
MATCHED BOOK							
JP MORGAN CHASE	Asset Backs - □ Investment Grade	0.1	-	-	-	1.2	1.2
	Asset Backs - □ Non-Investment Grade	-	-	-	-	0.0	0.0
	Corporates - □ Investment Grade	0.1	0.0	-	0.0	0.1	0.3
	Corporates - □ Non-Investment Grade	0.2	-	-	-	-	0.2
	EMG	0.1	0.0	-	0.0	0.0	0.2
	Fund Units	0.0	1.6	-	-	-	1.7
	Private Labels - □ High Yield	-	-	0.0	-	0.0	0.0
	Private Labels - □ Investment Grade	0.9	-	0.7	0.5	2.3	4.5
BONY/MELLON	Asset Backs - □ Investment Grade	-	-	-	0.5	1.0	1.5
	Corporates - □ Investment Grade	-	-	-	0.0	-	0.0
	Fund Units	3.1	-	-	-	-	3.1
	Private Labels - □ Investment Grade	-	-	-	0.0	-	0.0
FIDELITY	Asset Backs - □ Investment Grade	-	-	-	-	0.4	0.4
	Asset Backs - □ Non-Investment Grade	-	-	-	-	0.2	0.2
	Corporates - □ Non-Investment Grade	-	-	-	-	0.0	0.0
	Private Labels - □ High Yield	-	-	-	-	0.0	0.0
STATE STREET	Corporates - □ Investment Grade	1.2	0.0	-	-	0.3	1.4
	Corporates - □ Non-Investment Grade	0.1	0.5	-	-	-	0.6
	Fund Units	-	0.6	-	-	-	0.6
	Money Markets □ (A1)	-	0.5	-	-	-	0.5
	Private Labels - □ Investment Grade	0.0	-	-	-	-	0.0
CITIBANK	Corporates - □ Investment Grade	0.0	-	-	-	-	0.0
	Corporates - □ Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.1	0.0	0.0	0.0	-	0.3
	Fund Units	1.0	2.3	-	-	-	3.4
DRESDNER	Asset Backs - □ Investment Grade	0.0	-	-	-	-	0.0
	Asset Backs - □ Non-Investment Grade	0.3	-	-	-	-	0.3
	Corporates - □ Investment Grade	0.1	0.0	-	-	0.5	0.7
	Corporates - □ Non-Investment Grade	0.2	-	0.1	-	0.0	0.3
	EMG	0.5	0.6	0.8	0.0	-	2.0
	Fund Units	0.4	0.6	0.9	-	-	1.9
	Money Markets □ (A1)	0.0	-	-	-	-	0.0
MITSUBISHI	Corporates - □ Investment Grade	0.0	-	0.1	-	-	0.1
	Corporates - □ Non-Investment Grade	0.1	-	-	-	-	0.1

	EMG	0.0	-	0.0	-	-	0.1
	Private Labels - □High Yield	0.0	-	-	-	-	0.0
	Private Labels - □Investment Grade	0.3	-	-	-	-	0.3
RBC	Corporates - □Investment Grade	0.0	-	-	-	0.0	0.0
	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.0	0.0	-	-	-	0.0
BGI	Asset Backs - □Investment Grade	0.0	-	-	-	-	0.0
	C1 - Investment □Grade Convertibles	0.0	-	-	-	-	0.0
	Corporates - □Investment Grade	0.1	0.0	0.0	-	-	0.1
	Corporates - □Non-Investment Grade	0.1	-	-	-	-	0.1
	EMG	0.3	0.1	-	0.0	0.0	0.5
	Fund Units	0.0	-	-	-	-	0.0
NORTHERN	Fund Units	1.9	-	-	-	-	1.9
	Private Labels - □High Yield	0.0	-	-	-	-	0.0
FORTIS	Corporates - □Investment Grade	0.0	-	-	-	-	0.0
	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.0	-	-	-	-	0.0
DANSKE BANK	Corporates - □Investment Grade	0.0	0.1	-	-	-	0.1
CALYON	Corporates - □Non-Investment Grade	-	-	-	-	0.0	0.0
	EMG	0.0	-	-	-	0.6	0.6
	Fund Units	0.0	-	-	-	0.6	0.6
BANK OF AMERICA	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.0	-	-	-	-	0.0
LBBW	Corporates - □Investment Grade	-	-	0.0	-	-	0.0
	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
MORGAN STANLEY	Corporates - □Investment Grade	0.0	0.0	-	-	-	0.0
	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.3	0.1	0.0	0.1	-	0.5
	Preferreds	0.0	-	-	-	-	0.0
ABN AMRO	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.0	0.0	-	-	-	0.0
RABOBANK	Corporates - □Investment Grade	0.5	-	-	-	-	0.5
HSBC	Corporates - □Investment Grade	0.1	-	0.0	-	-	0.1
	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.2	0.0	0.0	-	0.0	0.3
	Fund Units	0.2	-	-	-	-	0.2
UBS	Corporates - □Investment Grade	0.8	0.1	0.2	-	-	1.2
	Corporates - □Non-Investment Grade	0.2	0.0	-	-	-	0.2
	EMG	0.4	0.7	0.8	0.1	-	2.0
	Fund Units	0.0	0.5	0.5	-	-	1.0
NATEXIS	Corporates - □Non-Investment Grade	0.0	-	-	-	-	0.0
	EMG	0.0	-	-	-	-	0.0
KEYBANK	Corporates - □Investment Grade	0.4	-	-	-	-	0.4
KBC	Corporates - □Investment Grade	-	-	-	0.0	-	0.0
	Corporates - □Non-Investment Grade	0.0	-	-	0.0	-	0.0
	EMG	-	-	-	0.3	-	0.3
	Fund Units	0.0	-	-	0.4	-	0.4
NOMURA	EMG	0.0	-	-	-	-	0.0
CREDIT SUISSE	Corporates - □Investment Grade	0.1	-	-	-	-	0.1
	Corporates - □Non-Investment Grade	0.2	-	-	-	-	0.2
	EMG	0.0	0.0	-	0.0	0.0	0.1
Other (188 Counterparties)		14.0	4.6	2.2	4.6	2.2	27.8
MATCHED BOOK Total		29.6	13.3	6.3	6.8	9.6	65.6
Total Secured Financing		79.0	25.3	13.9	18.5	31.6	168.2

As of 3/14

	T+1	T+2	T+3	T+4	T+5	>T+5	Total
Maturity Date	17-Mar	18-Mar	19-Mar	20-Mar	21-Mar	>21-Mar	
<u>Counterparty names to follow</u>							
<u>CP Maturities:</u>							
3WEEK	99,819,167						99,819,167
3WEEK	3,568,744						3,568,744
3WEEK	20,485,088						20,485,088
2WEEK	39,933,500						39,933,500
1WEEK	180,247,967						180,247,967
1WEEK	141,610,987						141,610,987
1WEEK	2,099,293						2,099,293
O/N	3,283,416,004						3,283,416,004
EuropeCP	330,000,000						330,000,000
EuropeCP	362,049,000						362,049,000
EuropeCP	556,400,000						556,400,000
EuropeCP	450,000,000						450,000,000
EuropeCP	675,000,000						675,000,000
2WEEK		35,203,509					35,203,509
1WEEK		398,019,648					398,019,648
1WEEK		193,701,485					193,701,485
1WEEK		111,453,077					111,453,077
Spot		29,989,833					29,989,833
EuropeCP		15,000,000					15,000,000
EuropeCP		203,600,000					203,600,000
2WEEK				74,911,625			74,911,625
Others						4,493,417,751	4,493,417,751
Total CP	6,144,629,749	986,967,553	-	74,911,625	-	4,493,417,751	11,699,926,678
<u>Banklines Maturities:</u>							
Freddie Mac Trust	1,000,000,000						1,000,000,000
European Bankline		62,500,000				31,500,000	94,000,000
Others							-
Total Banklines	1,000,000,000	62,500,000	-	-	-	31,500,000	1,094,000,000
<u>LC Maturities:</u>							
Banco Voto (Bra				29,557,815			29,557,815
BNP PARIBAS					994,085		994,085
Others						1,662,552,086	1,662,552,086
Total LC	-	-	-	29,557,815	994,085	1,662,552,086	1,693,103,986
Total Maturities	7,144,629,749	1,049,467,553	-	104,469,440	994,085	6,187,469,836	14,487,030,663

Letters of Credit Counterparty Details

Sum of USD PRIN	
BANK	Total
ANZ	208,285,235
BANCO SANTAND	90,673,445
Banco Voto (Bra	56,159,849
BANK OF AMERICA	5,798,845
BAYERISCHE HYPO	50,155,810
BBVA Colombia	5,943,306
BK OF TOKYO-MIT	117,000,000
BNP PARIBAS	301,528,682
BNP PARIBAS JPY	6,660,370
DnB NOR	3,472,000
HSBC BANK	264,364,229
ITAU/BBA	121,187,042
JP MORGAN CHASE	1,155,927
KBC BANK	100,000,000
KEY BANK	125,274
LLOYDS BANK	39,000,000
MIZUHO CORP F	49,704,256
NATL BK OF AUS	10,294,263
Natl Commercial	1,499,994
STANDARD CHART	36,114,000
SUMI MITUI	2,682,528
SUMITOMO MITSUI	29,822,554
SVENSKA HANDEL	191,476,377
Grand Total	1,693,103,986

LETTERS OF CREDIT OUTSTANDING AS OF 03/13/08

REGION	BANK	BENE	TYPE	ENTITY	START	EXPIRE	CCY	LC #	CCY PRN	USD PRN	EX RATE	Secured/ Unsecured
US	ANZ	Citicorp	OTHE	LBHI	2008/08/30	2008/08/30	USD	US98932	2,588,235	2,588,235	1.00	U
US	ANZ	NHL	OTHE	LBHI	2008/08/30	2008/08/30	USD	US98931	10,000,000	10,000,000	1.00	U
US	ANZ	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	USD	03048/820	131,098,500	131,098,500	1.00	U
US	ANZ	OCC FIRM	EXCH	LBFI	2007/09/01	2008/09/01	USD	03047/820	84,598,500	84,598,500	1.00	U
US	BANCO SANTAND	BM&F	EXCH	LBSF	2007/12/28	2008/03/27	BRL	181101987	50,000,000	29,557,815	1.89	U
US	BANCO SANTAND	BM&F	OTHE	LBSF	2008/02/28	2008/05/28	BRL	18100749E	100,000,000	59,115,830	1.89	U
US	BANCO SANTAND	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	USD	S027723	2,000,000	2,000,000	1.00	S
US	Banco Vito (Bra	BM&F	EXCH	LBSF	2007/12/21	2008/03/20	BRL	100581398	50,000,000	29,557,815	1.89	U
US	Banco Vito (Bra	BM&F	EXCH	LBSF	2007/04/02	2008/03/31	BRL	100458599	45,000,000	26,902,034	1.89	U
ASIA	BANK OF AMERICA	Singapore Excha	EXCH	LBPT	1994/02/25	2008/03/31	SGD	SGX-DT 8	8,000,000	5,788,845	1.38	U
US	BAYERISCHE HYPO	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	EUR	ZG71414	50,000,000	50,000,000	1.00	U
EUR	BAYERISCHE HYPO	EUREX	EXCH	LBIE	1999/01/04	2008/10/10	EUR	ZG71414	100,000	155,810	0.64	U
US	BBVA Colombia	Banco AV Villas	OTHE	LBFI	2007/08/18	2008/07/31	COP	SBLC77703	4,513,000,000	2,430,070	1857.15	U
US	BBVA Colombia	Biense	OTHE	LBFI	2007/08/18	2008/07/31	COP	SBLC77703	2,058,500,000	1,114,020	1857.15	U
US	BBVA Colombia	Sociedad Titula	OTHE	LBFI	2007/08/18	2008/07/31	COP	SBLC77703	3,442,200,000	1,853,487	1857.15	U
US	BBVA Colombia	Sociedad Titula	OTHE	LBFI	2007/08/13	2008/06/30	COP	7703159	1,013,500,000	545,729	1857.15	U
US	BK OF TOKYO-MIT	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	USD	S033073	117,000,000	117,000,000	1.00	U
ASIA	BNP PARIBAS	T-618930	STCK	LBUI	2007/08/21	2008/03/21	JPY	2-2007/06/	100,000,000	994,085	100.60	U
US	BNP PARIBAS	BONY	OTHE	LBHI	2007/09/26	2008/03/25	USD	91898243	421,214	421,214	1.00	U
US	BNP PARIBAS	PJM Interconec	OTHE	LBHI	2007/09/26	2008/03/25	USD	91898655	1,800,000	1,800,000	1.00	U
US	BNP PARIBAS	Air Liquide	OTHE	LBHI	2007/09/27	2008/03/26	USD	91898727	1,000,000	1,000,000	1.00	U
US	BNP PARIBAS	Deutsche	OTHE	LBHI	2007/09/27	2008/03/26	USD	91898738	387,300	387,300	1.00	U
US	BNP PARIBAS	Tennessee Valle	OTHE	LBHI	2007/09/27	2008/03/26	USD	91898733	950,000	950,000	1.00	U
US	BNP PARIBAS	Centerpoint Ene	OTHE	LBHI	2007/09/27	2008/04/01	USD	91898735	750,000	750,000	1.00	U
ASIA	BNP PARIBAS	T-618930	STCK	LBUI	2008/01/10	2008/04/10	JPY	1-2008/01/	100,000,000	994,085	100.60	U
US	BNP PARIBAS	Calpine Energy	OTHE	LBHI	2007/12/19	2008/04/15	USD	91900125	8,000,000	8,000,000	1.00	U
ASIA	BNP PARIBAS	T-517930	STCK	LBUI	2008/01/25	2008/04/25	JPY	2-2008/01/	100,000,000	994,085	100.60	U
US	BNP PARIBAS	Freebird Energy	OTHE	LBHI	2007/09/27	2008/04/28	USD	91898730	2,138,754	2,138,754	1.00	U
ASIA	BNP PARIBAS	T-618930	STCK	LBUI	2008/02/05	2008/05/02	JPY	1-2008/02/	100,000,000	994,085	100.60	U
ASIA	BNP PARIBAS	T-510930	STCK	LBUI	2008/02/12	2008/05/12	JPY	2-2008/02/	200,000,000	1,988,170	100.60	U
ASIA	BNP PARIBAS	T-522930	STCK	LBUI	2007/05/16	2008/05/15	JPY	1-2007/05/	200,000,000	1,988,170	100.60	U
US	BNP PARIBAS	Broadway Genera	OTHE	LBHI	2007/12/19	2008/05/15	USD	91900129	1,000,000	1,000,000	1.00	U
ASIA	BNP PARIBAS	NIPPON SAFEKEEP	STCK	LBUI	2008/02/19	2008/05/19	JPY	1-2008/02/	300,000,000	2,982,255	100.60	U
ASIA	BNP PARIBAS	T-510930	STCK	LBUI	2008/02/21	2008/05/21	JPY	1-2008/02/	200,000,000	1,988,170	100.60	U
ASIA	BNP PARIBAS	NIPPON SAFEKEEP	STCK	LBUI	2008/02/25	2008/05/23	JPY	1-2008/02/	400,000,000	3,976,340	100.60	U
ASIA	BNP PARIBAS	NIPPON SAFEKEEP	STCK	LBUI	2008/03/10	2008/06/10	JPY	1-2008/03/	200,000,000	1,988,170	100.60	U
US	BNP PARIBAS	GE Capital	OTHE	LBHI	2007/09/29	2008/08/27	USD	91897201	3,650,000	3,650,000	1.00	U
US	BNP PARIBAS	Natural Gas Exp	EXCH	LBHI	2007/11/02	2008/08/30	USD	91899409	10,000,000	10,000,000	1.00	U
US	BNP PARIBAS	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	USD	91898135	60,400,000	60,400,000	1.00	U
US	BNP PARIBAS	OCC FIRM	EXCH	LBFI	2007/09/01	2008/09/01	USD	91898140	74,400,000	74,400,000	1.00	U
US	BNP PARIBAS	OCC FIRM	EXCH	NEUBER	2007/09/01	2008/09/01	USD	91898155	5,400,000	5,400,000	1.00	U
US	BNP PARIBAS	Deutsche	OTHE	LBHI	2007/09/27	2008/10/01	USD	91898737	880,833	880,833	1.00	U
US	BNP PARIBAS	Deutsche	OTHE	LBHI	2008/02/20	2008/10/01	USD	91901046	287,000	287,000	1.00	U
US	BNP PARIBAS	Alliance Pipeli	OTHE	LBHI	2007/09/27	2008/10/31	USD	91898728	5,400,000	5,400,000	1.00	U
US	BNP PARIBAS	Southern Calif	OTHE	LBHI	2007/10/24	2008/10/31	USD	91899167	10,000,000	10,000,000	1.00	U
US	BNP PARIBAS	Commonwealth Ed	OTHE	LBHI	2007/09/28	2009/01/18	USD	91898654	750,000	750,000	1.00	U
US	BNP PARIBAS	Illinois Power	OTHE	LBHI	2007/09/26	2009/01/18	USD	91898945	26,164	26,164	1.00	U
US	BNP PARIBAS	NYD	OTHE	LBHI	2006/02/10	2009/02/06	USD	91881202	95,000,000	95,000,000	1.00	U
EUR	BNP PARIBAS JPY	CHUO MITSUI TRU	STCK	LBIE	2007/03/23	2009/08/20	JPY	0771221	62,000,000	616,333	100.60	U
EUR	BNP PARIBAS JPY	CHUO MITSUI TRU	STCK	LBIE	2007/03/23	2008/08/20	JPY	0771219	85,000,000	844,972	100.60	U
EUR	BNP PARIBAS JPY	CHUO MITSUI TRU	STCK	LBIE	2007/03/23	2008/08/20	JPY	0771220	523,000,000	5,199,065	100.60	U
US	DBS NOR	Commonwealth Ed	OTHE	LBHI	2008/02/29	2008/05/29	USD	31483	3,472,000	3,472,000	1.00	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2008/09/15	2008/04/14	HKD	HKFUT-60	80,000,000	7,706,183	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2008/09/15	2008/04/14	HKD	HKFUT-65	86,000,000	8,476,801	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2008/11/06	2008/04/14	HKD	HKFUT-50	50,000,000	6,421,819	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2007/11/29	2008/05/29	HKD	LG291120	312,000,000	40,072,151	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2005/09/01	2008/08/01	HKD	HKFUT-5-	5,000,000	642,182	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2005/09/01	2008/08/01	HKD	HKFUT-25	25,000,000	3,210,910	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2008/03/04	2008/06/04	HKD	LG No 59-	10,000,000	1,284,364	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2008/09/11	2008/07/07	HKD	HKFUT-80	80,000,000	10,274,910	7.79	U
ASIA	HSBC BANK	HONGKONG FUT EXCH	EXCH	LBFA	2005/02/27	2008/08/27	HKD	HKFUT-80	80,000,000	10,274,910	7.79	U
US	HSBC BANK	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	USD	SDCMTN5	1,000,000	1,000,000	1.00	U
US	HSBC BANK	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	USD	SDVMTN5	30,000,000	30,000,000	1.00	U
US	HSBC BANK	OCC FIRM	EXCH	LBFI	2007/09/01	2008/09/01	USD	SDVMTN5	145,000,000	145,000,000	1.00	U
US	ITAUBBA	BM&F	EXCH	LBSF	2008/07/06	2008/03/31	BRL	00040607C	50,000,000	29,557,815	1.89	U
US	ITAUBBA	BM&F	EXCH	LBSF	2007/04/02	2008/03/31	BRL	10040703C	5,000,000	2,955,782	1.89	U
US	ITAUBBA	BM&F	EXCH	LBSF	2007/04/18	2008/04/14	BRL	10040704C	150,000,000	88,673,446	1.89	U
ASIA	JP MORGAN CHASE	HONGKONG SECURITIES	EXCH	LBSA	2005/04/12	2008/10/11	HKD	HKSEC-NI	5,000,000	642,182	7.79	U
ASIA	JP MORGAN CHASE	STOCK EXCH OF HK	EXCH	LBSA	2005/10/17	2008/10/17	HKD	SBHK-1-0	4,000,000	513,746	7.79	U
US	KBC BANK	NYD	OTHE	LBHI	2007/12/31	2008/12/31	USD	20429	50,000,000	50,000,000	1.00	U
US	KBC BANK	EuroHypo	OTHE	LBHI	2008/02/06	2009/02/05	USD	20431	50,000,000	50,000,000	1.00	U
US	KEY BANK	Board of County	OTHE	LBHI	2002/02/28	2008/08/30	USD	S304308	125,274	125,274	1.00	U
US	LLOYDS BANK	OCC CUST	EXCH	LBFI	2007/09/01	2008/09/01	USD	NYSB2007	1,000,000	1,000,000	1.00	U
US	LLOYDS BANK	EuroHypo	OTHE	LBHI	2008/02/06	2009/02/05	USD	NYSB2008	38,000,000	38,000,000	1.00	U
ASIA	MIZUHO CORP F	T-14001EX	STCK	LBUI	2008/03/10	2008/04/10	JPY	1-2008/03/	5,000,000,000	49,704,256	100.60	U
US	NATL BK OF AUS	RIC	OTHE	LBHI	1999/06/29	2008/06/30	USD	SB0330	260,000	260,000	1.00	U
US	NATL BK OF AUS	TRAVELERSINS	OTHE	LBHI	1999/08/29	2008/06/30	USD	SB0328	1,783,744	1,783,744	1.00	U
US	NATL BK OF AUS	70HUDSON	OTHE	LBHI	2001/09/24	2008/08/24	USD	SB 0372	5,900,000	5,900,000	1.00	U
US	NATL BK OF AUS	National Union	OTHE	LBHI	2002/08/30	2008/08/30	USD	SB0393	2,350,519	2,350,519	1.00	U
US	Natl Commercial	Ministry of Def	OTHE	LBHI	2007/12/08	2011/05/01	USD	FG60168C	1,499,994	1,499,994	1.00	U
US	STANDARD CHART	WFP TOWER	OTHE	LBHI	2004/03/10	2008/0						

TradeId	Value	Maturity	PrincUS\$	Rate	Ccy	Entity	MM Type	Investor	Contract	
									Life	Rem.Life
173953H	2/20/2008	3/17/2008	1,000,000,000	3.12	USD	LBHI	LOAN	Bank Loan	26	4
174258H	2/25/2008	3/17/2008	99,819,167	3.105616	USD	LBHI	CP	3WEEK	21	4
174353H	2/26/2008	3/17/2008	3,568,744	3.155522	USD	LBHI	CP	3WEEK	20	4
174354H	2/26/2008	3/17/2008	20,485,088	3.155522	USD	LBHI	CP	3WEEK	20	4
174454H	2/27/2008	3/17/2008	39,933,500	3.155246	USD	LBHI	CP	2WEEK	19	4
175213H	3/10/2008	3/17/2008	180,247,967	3.053867	USD	LBHI	CP	1WEEK	7	4
175427H	3/12/2008	3/17/2008	141,610,987	3.051293	USD	LBHI	CP	1WEEK	5	4
175493H	3/13/2008	3/17/2008	2,099,293	3.03102	USD	LBHI	CP	1WEEK	4	4
174922H	3/4/2008	3/18/2008	35,203,509	3.103742	USD	LBHI	CP	2WEEK	14	5
175304H	3/11/2008	3/18/2008	398,019,648	3.06685	USD	LBHI	CP	1WEEK	7	5
175428H	3/12/2008	3/18/2008	193,701,485	3.051551	USD	LBHI	CP	1WEEK	6	5
175494H	3/13/2008	3/18/2008	111,453,077	3.031276	USD	LBHI	CP	1WEEK	5	5
175089H	3/6/2008	3/20/2008	74,911,625	3.033575	USD	LBHI	CP	2WEEK	14	7
174157H	2/22/2008	3/24/2008	199,466,111	3.108297	USD	LBHI	CP	3WEEK	31	11
174355H	2/27/2008	3/24/2008	169,851,867	3.106956	USD	LBHI	CP	3WEEK	26	11
174259H	2/25/2008	3/25/2008	74,812,708	3.107761	USD	LBHI	CP	3WEEK	29	12
174356H	2/26/2008	3/25/2008	4,987,750	3.157736	USD	LBHI	CP	3WEEK	28	12
174923H	3/4/2008	3/26/2008	49,906,806	3.055695	USD	LBHI	CP	3WEEK	22	13
174158H	2/22/2008	3/27/2008	50,850,683	3.109103	USD	LBHI	CP	3WEEK	34	14
174260H	2/25/2008	3/27/2008	63,195,851	3.108297	USD	LBHI	CP	3WEEK	31	14
174357H	2/26/2008	3/27/2008	19,947,500	3.158291	USD	LBHI	CP	3WEEK	30	14
174358H	2/26/2008	3/28/2008	33,000,243	3.158567	USD	LBHI	CP	3WEEK	31	15
174459H	2/27/2008	3/28/2008	34,908,125	3.158291	USD	LBHI	CP	3WEEK	30	15
174360H	2/26/2008	3/31/2008	12,761,920	3.159399	USD	LBHI	CP	3WEEK	34	18
174461H	2/27/2008	3/31/2008	77,276,219	3.159122	USD	LBHI	CP	3WEEK	33	18
174550H	2/28/2008	3/31/2008	4,088,520	3.158845	USD	LBHI	CP	3WEEK	32	18
175090H	3/6/2008	3/31/2008	9,978,958	3.03639	USD	LBHI	CP	3WEEK	25	18
174924H	3/4/2008	4/3/2008	39,898,333	3.057772	USD	LBHI	CP	4WEEK	30	21
171574H	1/8/2008	4/8/2008	98,885,250	4.459715	USD	LBHI	CP	DREYFUS	91	26
171578H	1/8/2008	4/8/2008	49,443,889	4.449488	USD	LBHI	CP	STOREGON	91	26
171575H	1/8/2008	4/10/2008	148,291,125	4.46082	USD	LBHI	CP	BONY	93	28
166249H	10/18/2007	4/15/2008	48,742,500	5.159768	USD	LBHI	CP	IDS	180	33
166420H	10/22/2007	4/24/2008	194,989,583	5.000267	USD	LBHI	CP	RESERVE	185	42
166505H	10/24/2007	4/25/2008	195,016,667	4.999573	USD	LBHI	CP	DREYFUS	184	43
166577H	10/24/2007	4/28/2008	19,475,919	4.933259	USD	LBHI	CP	EVERGRN	187	46
169954H	12/17/2007	4/30/2008	4,911,875	4.784324	USD	LBHI	CP	COOAKLND	135	48
171738H	1/10/2008	5/1/2008	49,348,222	4.24534	USD	LBHI	CP	STOREGON	112	49
171576H	1/8/2008	5/12/2008	24,623,264	4.406402	USD	LBHI	CP	EATON	125	60
173669H	2/13/2008	5/12/2008	99,260,806	3.012266	USD	LBHI	CP	AMEX	89	60
173671H	2/13/2008	5/14/2008	14,886,629	3.012771	USD	LBHI	CP	GUARDIAN	91	62
173738H	2/14/2008	5/14/2008	1,885,750	3.02267	USD	LBHI	CP	OTHER	90	62
171668H	1/9/2008	5/16/2008	196,952,889	4.351295	USD	LBHI	CP	DREYFUS	128	64
171670H	1/9/2008	5/16/2008	98,476,444	4.351294	USD	LBHI	CP	BONY	128	64
173866H	2/19/2008	5/21/2008	19,846,922	3.0181	USD	LBHI	CP	OHIOPOLI	92	69
173939H	2/20/2008	5/21/2008	19,847,828	3.033077	USD	LBHI	CP	OTHER	91	69
174077H	2/21/2008	5/21/2008	14,390,525	3.042974	USD	LBHI	CP	OTHER	90	69
174363H	2/26/2008	5/21/2008	27,374,745	3.051833	USD	LBHI	CP	BLACKRCK	85	69
166772H	10/26/2007	5/22/2008	194,513,750	4.858268	USD	LBHI	CP	RESERVE	209	70
171866H	1/11/2008	6/2/2008	76,752,921	4.090398	USD	LBHI	CP	STOREGON	143	81
171672H	1/9/2008	6/3/2008	3,931,704	4.28313	USD	LBHI	CP	BB&T	146	82
175091H	3/6/2008	6/3/2008	49,632,875	2.991969	USD	LBHI	CP	MEAGNY	89	82
175092H	3/6/2008	6/4/2008	6,948,025	2.992217	USD	LBHI	CP	EVERGRN	90	83
173175H	2/5/2008	6/5/2008	29,692,458	3.081591	USD	LBHI	CP	TRUSTCO	121	84
174926H	3/5/2008	6/9/2008	99,202,667	3.014032	USD	LBHI	CP	COPENN	96	88
175093H	3/6/2008	6/9/2008	11,112,220	2.993461	USD	LBHI	CP	OTHER	95	88
175533H	3/12/2008	6/9/2008	992,979	2.86008	USD	LBHI	CP	OTHER	89	88
171577H	1/8/2008	6/11/2008	24,541,458	4.339595	USD	LBHI	CP	EATON	155	90
171922H	1/14/2008	6/11/2008	34,749,284	3.891691	USD	LBHI	CP	UBS	149	90
171673H	1/9/2008	6/13/2008	9,817,567	4.288232	USD	LBHI	CP	BB&T	156	92
171739H	1/10/2008	6/13/2008	147,326,250	4.215135	USD	LBHI	CP	DREYFUS	155	92
172022H	1/15/2008	6/19/2008	6,885,643	3.857339	USD	LBHI	CP	WELLS	156	98
174261H	2/25/2008	6/19/2008	4,951,764	3.049418	USD	LBHI	CP	OTHER	115	98
171834H	1/11/2008	6/20/2008	34,381,715	4.021033	USD	LBHI	CP	SILICON	161	99
171871H	1/11/2008	6/20/2008	23,567,983	4.098781	USD	LBHI	CP	EATON	161	99
172095H	1/16/2008	6/20/2008	32,462,320	3.822278	USD	LBHI	CP	HARTFORD	156	99
171740H	1/10/2008	7/2/2008	19,603,667	4.182891	USD	LBHI	CP	WELLS	174	111
171923H	1/15/2008	7/11/2008	49,072,917	3.820845	USD	LBHI	CP	DREYFUS	178	120
171741H	1/14/2008	7/14/2008	146,906,000	4.165929	USD	LBHI	CP	DREYFUS	182	123
172185H	1/17/2008	7/15/2008	6,432,751	3.76974	USD	LBHI	CP	UBS	180	124
174078H	2/21/2008	7/22/2008	3,948,658	3.079527	USD	LBHI	CP	OTHER	152	131
172799H	1/30/2008	7/28/2008	34,027,942	3.179763	USD	LBHI	CP	USTRUST	180	137
172096H	1/16/2008	8/7/2008	2,839,690	3.747945	USD	LBHI	CP	CLWATER	204	147
171674H	1/9/2008	8/14/2008	4,877,375	4.151823	USD	LBHI	CP	UBS	218	154
171742H	1/10/2008	8/15/2008	29,267,883	4.208019	USD	LBHI	CP	JPMIM	218	155
172702H	1/29/2008	8/18/2008	491,275	3.165236	USD	LBHI	CP	JASCO	202	158
172703H	1/29/2008	8/29/2008	10,797,591	3.168299	USD	LBHI	CP	SGRAHAM	213	169
174080H	2/21/2008	8/29/2008	73,784,792	3.120562	USD	LBHI	CP	JPMIM	190	169
172186H	1/17/2008	9/2/2008	1,952,673	3.810161	USD	LBHI	CP	OTHER	229	173
175165H	3/7/2008	9/3/2008	3,004,727	2.747225	USD	LBHI	CP	UBS	180	174
171872H	1/11/2008	9/10/2008	25,134,599	4.012804	USD	LBHI	CP	UBS	243	181
172772H	1/25/2008	9/22/2008	1,958,494	3.165697	USD	LBHI	CP	OTHER	241	193
172704H	1/29/2008	10/1/2008	1,956,950	3.219295	USD	LBHI	CP	TRUSTCO	246	202
172097H	1/16/2008	10/9/2008	32,767,281	3.751558	USD	LBHI	CP	UBS	267	210
172188H	1/17/2008	10/9/2008	4,863,306	3.803997	USD	LBHI	CP	UBS	266	210
174549H	2/28/2008	10/10/2008	196,250,000	3.057325	USD	LBHI	CP	RESERVE	225	211
174925H	3/4/2008	10/10/2008	10,805,056	2.952322	USD	LBHI	CP	OTHER	220	211
172463H	1/25/2008	10/14/2008	1,231,649	3.150899	USD	LBHI	CP	UBS	263	215
173491H	2/13/2008	3/11/2009	130,000,000	3.8125	USD	LBHI	CP	FRANKRUS	392	363
174152H	2/22/2008	3/23/2009	150,000,000	3.27	USD	LBHI	CP	EVERGRN	395	375
175635H	3/14/2008	3/17/2008	3,283,416,004	3.055341	USD	LBHI	CP		1	1
175636H	3/14/2008	3/18/2008	29,989,833	3.051035	USD	LBHI	CP		2	2

<u>Tradeid</u>	<u>Value</u>	<u>Maturity</u>	<u>PrincUS\$</u>	<u>Rate</u>	<u>Ccy</u>	<u>Entity</u>	<u>MM Type</u>	<u>Investor</u>
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Contract
Life

Customer Box MV (in millions) as of March 14, 2008

Source System	Customer	PB	TOTAL
TMS	10,044		10,044
ITS		13,412	13,412
Grand Total	10,044	13,412	23,456

Details

Source System	TMS
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Box Prior to Treasury Investment (in millions)		
Account Code	Asset Category 1	Total
C	EQUITY	4,420
	CORPORATE	2,400
	MUNI	1,303
	FUND UNITS	1,059
	UNASSIGNED	298
	PREFERRED	227
	CONVERTIBLES	135
	MONEY MARKETS	125
	LEHMAN PAPER	59
	UNITS	10
	TREASURIES	4
	AGENCY	1
	GOVERNMENTS	1
MBS	1	
C Total		10,044

ITS PB

Sum of US Value	myAssetClass								
CountryGroup	G2	E1	E2	E3	C1	C2	K2	K1	Grand Total
US		1,108	1,832	44	299	1,739	2,105	313	7,439
Main Countries		353	261	520	36	810	411	46	2,437
2nd tier Countries		26	1,494	363	56	344	302	71	2,656
Emerging Countries	41		16	220	21	453	106	21	880
Grand Total	41	1,488	3,603	1,146	412	3,347	2,924	452	13,412

Bank Funding of Illiquid Assets (as of March 7)

<u>Collateral</u>	<u>\$MM</u>	<u>%</u>
Resis	4,300	20%
CWL	7,700	36%
Corp Loans	9,100	42%
Student Loans	400	2%
	<u>21,500</u>	<u>100%</u>

BiLateral CC Facility Funding of Illiquid Assets

<u>Facility</u>	<u>\$MM</u>	<u>Collateral</u>
RACERS Trust (funded by repo)	4,400	Corporate Loans
Swedbank	1,485	CWL
State Steet	1,100	US CWL
Danske Bank	880	CWL 1,2 & Mezz
Dresdner Bank	771	Corporate Loans
Met Life	531	CWLs
ABN Amro	330	REO & RE Equity
7th Ave Note Trust (funded by repo)	440	Swap Receivables
Hudson Castle (LLF)	113	Corporate Loans
	<u>10,050</u>	

Collateral Posted to non-CC Facilities

	<u>\$MM</u>	<u>Collateral</u>
	<u>5,700</u>	CWL and Corporate Bonds
Grand Total	<u><u>37,250</u></u>	

Business By Bank

Bank	Country	Business	Region	IWM Market Tier	Comments
ABN Amro	Romania	Cash Clearing	Europe	3	
ABN Amro	Romania	International Securities Settlement	Europe	3	
Agriculture Bank of China	China	International Securities Settlement	Asia	3	
ANZ Bank	Australia	Cash Clearing	Asia	1	FX business flow
ANZ Bank	New Zealand	International Securities Settlement	Asia	3	
ANZ Bank	New Zealand	Cash Clearing	Asia	3	
Arion	Iceland	International Securities Settlement	Europe	3	low volume
Bank Austria Creditanstalt	Austria	International Securities Settlement	Europe	1	
Bank of America	Japan	Cash Clearing	Asia	2	
Bank of America	Philippines	Cash Clearing	Asia	3	
Bank of America	Thailand	Cash Clearing	Asia	3	
Bank of Tokyo Mitsubishi	Japan	International Securities Settlement	Asia	2	
BNP Paribas	C	International Securities Settlement	Europe	2	
BNP Paribas	Brazil	International Securities Settlement	Americas	1	
BNP Paribas	France	International Securities Settlement	Europe	1	high volume
BNP Paribas	Germany	International Securities Settlement	Europe	1	high volume
BNP Paribas	Italy	International Securities Settlement	Europe	1	high volume
BNP Paribas	Netherlands	Cash Clearing	Europe	1	
BNP Paribas	Netherlands	International Securities Settlement	Europe	1	
BNP Paribas	Spain	International Securities Settlement	Europe	1	
BONY	UK	TriParty	Europe	1	
Citibank	Argentina	International Securities Settlement	Americas	3	low volume
Citibank	Australia	International Securities Settlement	Asia	1	high volume
Citibank	Brazil	International Securities Settlement	Americas	1	
Citibank	Canada	Cash Clearing	Americas	1	FX business flow
Citibank	Chile	International Securities Settlement	Americas	3	low volume
Citibank	Colombia	International Securities Settlement	Americas	3	low volume
Citibank	Czech Republic	Cash Clearing	Europe	3	
Citibank	Czech Republic	International Securities Settlement	Europe	3	
Citibank	Egypt	International Securities Settlement	Europe	3	
Citibank	Greece	International Securities Settlement	Europe	2	
Citibank	Hungary	Cash Clearing	Europe	2	
Citibank	Hungary	International Securities Settlement	Europe	2	
Citibank	Japan	Cash Clearing	Asia	2	FX business flow
Citibank	Kenya	Cash Clearing	Americas	3	
Citibank	Korea	Cash Clearing	Asia	2	
Citibank	Korea	International Securities Settlement	Asia	2	
Citibank	Mexico	International Securities Settlement	Americas	2	
Citibank	Mexico	Cash Clearing	Americas	2	
Citibank	Morocco	Cash Clearing	Americas	3	
Citibank	Peru	International Securities Settlement	Americas	3	
Citibank	Philippines	International Securities Settlement	Asia	3	
Citibank	Poland	International Securities Settlement	Europe	3	
Citibank	Poland	Cash Clearing	Europe	3	
Citibank	Portugal	International Securities Settlement	Europe	2	
Citibank	Russia	Cash Clearing	Europe	2	
Citibank	Russia	International Securities Settlement	Europe	2	
Citibank	Singapore	Cash Clearing	Asia	2	
Citibank	Sri Lanka	International Securities Settlement	Asia	3	
Citibank	Switzerland	Cash Clearing	Europe	1	
Citibank	Switzerland	International Securities Settlement	Europe	1	
Citibank	Taiwan	International Securities Settlement	Asia	2	
Citibank	Turkey	Cash Clearing	Europe	2	
Citibank	Turkey	International Securities Settlement	Europe	2	
Citibank	UAE	Cash Clearing	Europe	3	
Citibank	UK	Cash Clearing	Europe	1	FX business flow
Citibank	Uruguay	Cash Clearing	Americas	3	
Citibank	Venezuela	International Securities Settlement	Americas	3	
Citibank	US	Cash Clearing	Americas	1	Large intraday
CIOB	Slovak Rep	Cash Clearing	Europe	3	
CIOB	Slovak Rep	International Securities Settlement	Europe	3	
Danske	Denmark	Cash Clearing	Europe	1	
DNB Nor Bank	Norway	Cash Clearing	Europe	1	
DNB Nor Bank	Norway	International Securities Settlement	Europe	1	
First National Bank of S. Africa	South Africa	Cash Clearing	Europe	2	FX business flow
Hansabank	Estonia	International Securities Settlement	Europe	3	
Hansabank	Latvia	International Securities Settlement	Europe	3	low volume
Hansabank	Latvia	Cash Clearing	Europe	3	low volume
HSBC	Hong Kong	Cash Clearing	Asia	1	high volume
HSBC	India	Cash Clearing	Asia	2	
HSBC	India	International Securities Settlement	Asia	2	
HSBC	Kazakhstan	Cash Clearing	Europe	3	
HSBC	Kazakhstan	International Securities Settlement	Europe	3	
HSBC	Lebanon	International Securities Settlement	Europe	3	
HSBC	Mauritius	Cash Clearing	Asia	3	
HSBC	Mauritius	International Securities Settlement	Asia	3	
HSBC	Thailand	International Securities Settlement	Asia	3	
HSBC	UAE	International Securities Settlement	Europe	3	
HBBC	UK	Cash Clearing	Europe	1	Selfclear big intaday line
HSBC	Vietnam	International Securities Settlement	Asia	3	
ING	Bulgaria	International Securities Settlement	Europe	3	
Israel Discount Bank	Israel	Cash Clearing	Europe	3	
Israel Discount Bank	Israel	International Securities Settlement	Europe	3	
JPM Chase	US	International Securities Settlement	Americas	3	
JPM Chase	US	Cash Clearing	Americas	1	Selfclear big intaday line
JPM Chase	US	TriParty	Americas	1	
JPM Chase	UK	TriParty	Europe	1	
Kredietbank	Luxembourg	International Securities Settlement	Europe	3	
Landsbanki Islands	Iceland	Cash Clearing	Europe	3	low volume
National Bank of Kuwait	Kuwait	Cash Clearing	Europe	3	
National Bank of Kuwait	Kuwait	International Securities Settlement	Europe	3	
National Commercial Bank	Saudi Arabia	Cash Clearing	Americas	3	
Nordea	Denmark	International Securities Settlement	Europe	1	
Nordea	Finland	International Securities Settlement	Europe	1	
RBC	Canada	International Securities Settlement	Americas	1	high volume
Standard Chartered Bank	Bangladesh	International Securities Settlement	Asia	3	
Standard Chartered Bank	Indonesia	Cash Clearing	Asia	3	
Standard Chartered Bank	Indonesia	International Securities Settlement	Asia	3	
Standard Chartered Bank	Malaysia	Cash Clearing	Asia	2	
Standard Chartered Bank	Malaysia	International Securities Settlement	Asia	2	
Standard Chartered Bank	Pakistan	International Securities Settlement	Asia	3	
Standard Chartered Bank	Singapore	International Securities Settlement	Asia	2	
Svenska	Finland	Cash Clearing	Europe	1	
Svenska	Sweden	Cash Clearing	Europe	1	
Svenska	Sweden	International Securities Settlement	Europe	1	
Vilnius Bankas	Lithuania	Cash Clearing	Europe	3	
Vilnius Bankas	Lithuania	International Securities Settlement	Europe	3	
Westpac	New Zealand	Cash Clearing	Asia	3	FX business flow
Zagrebacka Bank	Croatia	International Securities Settlement	Europe	3	

Exchange Collateral
As of Mar 14th

in billions	LBI			LBIE			Comments
	Posted	Required	Over/Under	Posted	Required	Over/Under	
US Exch							
OCC	3.9		-3.9				
Cust	3.6		-3.6				
Firm	0.3		-0.3				
CME	2.4		-2.4				
Cust	1.9		-1.9				
Firm	0.5		-0.5				
MBSCC	0.9		-0.9				
NYMEX	1.6		-1.6				
Cust	0.5		-0.5				
Firm	1.1		-1.1				
ICE	0.2		-0.2				
Cust	0.1		-0.1				
Firm	0.1		-0.1				
			0.0				
Int'l			0.0				
HKFE	1.4		-1.4				
Cust	1.1		-1.1				
Firm	0.3		-0.3	0.4	0.4		
Eurex	0.2		-0.2				LBI is reflected via i/co with LBIE
Korea	0.4		-0.4				
Taiwan FE	0.1		-0.1	0.0	0.0		
Tokyo	0.5		-0.5				
Cust	0.1		-0.1				
Firm	0.4		-0.4				
LCH	1.2		-1.2				
Cust	1.2						includes Italian IDEM, Spanish MEF, Austria, Greece ADEX, Warsaw and settle through LBIE
TOTAL	12.8						
Total Cust	8.5	0.0	-7.3	0.0	0.0	0.0	
Total Firm	4.3	0.0	-4.3	0.4	0.4	0.0	

MARGIN CENTER	REGION	LEGAL ENTITY	ACCOUNT	NAME	ICR	PME	AWAITING RESPONSE USD	DISPUTED USD	AGREED USD	PAST DUE USD	CALL DATE	DUE DATE
Derivatives NY	LBSF	71504MGTY	JPMORGAN CHASE BANK, NA		IAA	181,554,513		181,554,513			14-Mar-08	17-Mar-08
Derivatives LON	LBIE	101505PELO	PELTON PARTNERS LLP A/C PELOTON ABS MASTER FUND		IB+	165,781,750		165,781,750		144,130,375	28-Feb-08	29-Feb-08
Derivatives LON	LBSF	020397GSI	GOLDMAN SACHS INTERNATIONAL		IAA	79,200,000		79,200,000		32,700,000	12-Mar-08	13-Mar-08
Derivatives LON	LBSF	020894ABAA	ABN AMRO BANK N.V.		IAA	63,450,000		63,140,000			13-Mar-08	14-Mar-08
Derivatives NY	LBF	102696MLIL	MERRILL LYNCH INTERNATIONAL		IA+	61,848,000		61,848,000		54,290,480	3-Mar-08	4-Mar-08
Derivatives NY	LBF	40797CITI	CITIBANK, N.A.		IAA	55,510,000		55,510,000		4,716,000	5-Mar-08	6-Mar-08
Derivatives NY	LBF	65994DBAG	DEUTSCHE BANK AG		IAA	64,127,000	9,007,000	55,120,000		55,120,000	13-Feb-08	14-Feb-08
Derivatives LON	LBSF	92393NINP	NOMURA INTERNATIONAL PLC.		IA	48,630,000		48,630,000		47,250,000	11-Mar-08	12-Mar-08
Derivatives NY	LBSF	50111FNMA	FEDERAL NATIONAL MORTGAGE ASSOCIATION		IAAA	46,000,000		46,000,000			14-Mar-08	17-Mar-08
Derivatives NY	LBI	71504MGTY	JPMORGAN CHASE BANK, NA		IAA	45,500,000		45,500,000		8,980,000	12-Mar-08	13-Mar-08
Derivatives LON	LBSF	79280CSFL	CREDIT SUISSE INTERNATIONAL		IA+	44,984,200		44,984,200		44,984,200	29-Feb-08	3-Mar-08
Derivatives NY	LBSF	102696MLIL	MERRILL LYNCH INTERNATIONAL		IA+	95,530,000		39,610,000			14-Mar-08	17-Mar-08
Derivatives NY	LBIE	71504MGTY	JPMORGAN CHASE BANK, NA		IAA	32,902,555		32,902,555			13-Mar-08	14-Mar-08
Derivatives LON	LBF	50860KRED	KBC BANK N.V.		IA+	27,136,967		27,136,967		15,477,891	3-Mar-08	4-Mar-08
Derivatives LON	LBF	40288BARC	BARCLAYS BANK PLC		IAA	27,123,000		27,123,000		3,288,000	10-Mar-08	11-Mar-08
Derivatives LON	LBSF	11593BLBM	BAYERISCHE LANDESBANK		IA	22,351,758		22,351,758		9,106,367	10-Mar-08	11-Mar-08
Derivatives NY	LBF	37527SOCG	SOCIETE GENERALE		IAA	20,457,000		20,457,000		20,457,000	12-Mar-08	13-Mar-08
Fi-Financing NY	LBI	841938D	PACIFIC INVESTMENT MGMT #2737 A/C PIMCO EMERGING MKT BOND FD		IAA	19,104,344		19,104,344			14-Mar-08	14-Mar-08
Derivatives LON	LBSF	080795DGFT	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK		IA	18,600,000		18,600,000		18,600,000	7-Mar-08	10-Mar-08
Derivatives LON	LBSF	72193BSAM	BANCO SANTANDER S.A. (EX BSCH)		IAA	18,377,073		18,377,073			14-Mar-08	17-Mar-08
Derivatives LON	LBF	101893DGER	DRESDNER BANK AG		IA+	16,444,285		16,444,285			14-Mar-08	17-Mar-08
Derivatives NY	LBSF	0109013728	P3728/PIMCO CAYMAN C OMMODITY FUND I, LTD		IAA	15,923,364		16,000,000		16,000,000	6-Mar-08	7-Mar-08
Derivatives LON	LBSF	51295WLDL	WESTLB AG		IA-	15,763,000		15,763,000			14-Mar-08	17-Mar-08
Derivatives NY	LBCC	091187XJA	J. ARON & COMPANY		IAA	(8,200,000)		14,300,000			13-Mar-08	14-Mar-08
Derivatives NY	LBSF	40288BARC	BARCLAYS BANK PLC		IAA	55,981,000		14,051,000			14-Mar-08	17-Mar-08
Derivatives LON	LBIE	101600WTHY	HYPOTHEK REAL ESTATE BANK INTERNATIONAL AG		IA-	14,025,814		14,025,814		14,025,814	3-Mar-08	4-Mar-08
Derivatives LON	LBF	79280CSFL	CREDIT SUISSE INTERNATIONAL		IA+	14,000,000		14,000,000			14-Mar-08	17-Mar-08
Derivatives NY	LBSF	38090FUNC	WACHOVIA BANK, NATIONAL ASSOCIATION		IAA	5,460,000	5,460,000	13,850,000			13-Mar-08	14-Mar-08
Derivatives NY	LBSF	021899CDCN	NATIXIS FINANCIAL PRODUCTS INC		IAA	56,312,000		13,112,000			14-Mar-08	17-Mar-08
Derivatives NY	LBF	82393SBIL	CITIGROUP GLOBAL MARKETS LTD		IAA	4,503,988		12,295,490		4,032,348	12-Mar-08	13-Mar-08
Derivatives LON	LBSF	011196CFPF	COMMERZBANK AKTIENGESELLSCHAFT (FRANKFURT ONLY)		IA	11,896,677		11,896,677			14-Mar-08	17-Mar-08
Derivatives NY	LBSF	032701GSFO	GOLDMAN SACHS GLOBAL OPPORTUNITIES FD OFFSHORE LTD		IBBB-	33,463		11,286,509			13-Mar-08	14-Mar-08
Derivatives NY	LBCC	40797CITI	CITIBANK, N.A.		IAA	20,824,000		11,137,000			13-Mar-08	14-Mar-08
Derivatives NY	LBIE	012104BLUE	BLUE MOUNTAIN CREDIT ALTERNATIVES MASTER FUND LP		IBB+	10,719,694		10,719,694			13-Mar-08	14-Mar-08
Derivatives NY	LBSF	102605IIR	III RELATIVE VALUE CREDIT STRATEGIES HUB FUND LTD		IBBB-	10,634,001		10,634,001			14-Mar-08	17-Mar-08
Derivatives NY	LBSF	62469SBCM	SMBC CAPITAL MARKETS, INC.		IAA	8,830,000		10,265,000			13-Mar-08	14-Mar-08
Derivatives LON	LBIE	70530LLOY	LLOYDS TSB BANK PLC		IAA	-		10,020,000			13-Mar-08	14-Mar-08

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COMMENTS

cp shows for 194.21MM. MTM= 549,891,605. sent cp spreadsheet of trades with large mtm diff. verifying our mtm with our traders.
client experiencing difficulties, credit and senior managers aware
43.6m usd agreed. booked to old call. exposure updated

DISPUTED MTM VALUATIONS

cp shows a call as well, MTM difference=72mm; credit is aware, India reconciled, following up with client on differences
cp agreed to 45mm today -- rec file sent to citi with 2 confirms, 32mm in unmatched citi trades to be added when confirms are provided by them
cp partially agrees to 8.372mm, mtm diff =90mm, market rec is finally underway, in process of amending the rules and there will be a match rate we can provide by tomorrow AM, rec running now after changes made
DISPUTED MTM VALUATIONS 395,804,953 USD - total of USD 17 Mio Difference on trades grouped by nomura + remaining difference on 242496 and 245056 - spreads sent to client and asked to check marks

cp shows call for 1.36MM. MTM= 177,944,829. Requested marks
portfolio recognised. 12 unmatched Lehman trades worth 150.355m usd. 8 trades that have mtm differences worth 49.6m usd. India recs following up.

MTM difference=39.6mm; cp agreed to deliver 55,920,000 USD

cp shows call for 2.27MM. MTM= -190,472,660

DISPUTED MTM EUR 30430852. rec re-ran 14/03. Ongoing duplicated trade issue between LBIE&LBF resolved ex3 with diff tot2.6mn USD+6unmatched trades(confirms sent)&9.6mn EUR MTM difference on 5 trades. recs checking with client

DISPUTED MTM VALUATIONS. portfolio being recd by india

5.63m eur agreed and booked to old call. exposure updated

cp disputes, mtm diff=80mm

ZERO PX FOR CA683234YD42 CAUSING \$25MM EXPOS; PRICING TO UPDATE TO 99.434; NO EXPOS AT THAT PX

DISPUTE MTM 2,092,302

DISPUTED MTM VALUATIONS

DISPUTED MTM VALUATIONS

GID 3682941 on our side is terminated - this deal was upsized, but the new trade GID 3676119 is not feeding our system yet. PIMCO has this deal marked at 16mm making up the difference. K.Mandaglio is aware

DISPUTED MTM VALUATIONS

MTM diff=27mm

Portfolio reced 4 unmatched client trades worth 14mm eur awaiting confirms from client and also confirming that FX trades are facing correct entity and account

DISPUTED MTM VALUATIONS

cp sending 43.54mm: running rec

cp partially agrees to 43mm mtm diff 13mm

cp disputes. cp sent a call as well. I have requested marks. MTM=79.1mm

DISPUTED MTM VALUATIONS

cp disputes - trades unwound & to fall off in the next few days

cp partially agrees 9.867mm MTM diff 10mm

cp disputes, mtm diff=43mm

MTM difference=13.5mm

cp agrees to 13mm for 3/14. cp disputes. MTM=143,736,909.89

2.58mm USD agreed - MTM is -61,859,731.12