

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	"Apocalypse Now" Liquidity Scenario																	
2	as of June 12th, 2008																	
3																		
4																		
5																		
6						13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul
7	Beginning Cash Position ⁽¹⁾					56.2	36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1
8																		
9																		
10																		
11	LBJ					-	-	-	-	-	-	-	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)
12	LBIE					4.0	0.0	0.4	0.5	0.6	0.7	0.9	0.5	0.5	0.3	0.4	0.4	0.3
13	LBI					-	(10.9)	(14.1)	(13.1)	(13.1)	(13.1)	(16.1)	(16.1)	(16.2)	(16.2)	(16.2)	(16.2)	(16.2)
14	LBHI					48.4	43.8	40.8	43.2	42.0	41.3	40.6	40.4	39.7	38.9	38.1	37.8	37.7
15	Bankhaus					3.8	3.8	3.4	3.2	3.0	2.4	2.2	2.0	2.0	2.0	1.9	1.9	1.4
16	Total					56.2	36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1
17	Secured Funding																	
18	Lost Capacity		<u>Total Repo</u>	<u>Total At</u>														
19	LBJ		<u>Book</u>	<u>Risk</u>														
20	E1 - Major <input type="checkbox"/> Index Equities		0.3	0.1		-	-	-	-	-	-	0.0	-	-	-	-	-	-
21	E2 & E3 - Non-Major Index Equities		1.4	0.4		-	-	-	-	-	-	0.2	-	-	-	-	-	-
22	Total LBJ		1.7	0.5		-	-	-	-	-	-	0.2	-	-	-	-	-	-
23																		
24	LBIE																	
25	Asset Backs - <input type="checkbox"/> Investment Grade		18.3	0.5		0.0	-	-	-	0.0	-	0.0	-	-	-	-	0.0	-
26	Asset Backs - <input type="checkbox"/> Non-Investment Grade		0.1	-		-	-	-	-	-	-	-	-	-	-	-	-	-
27	C1 - Investment <input type="checkbox"/> Grade Convertibles		0.8	0.2		0.0	0.0	-	-	0.0	0.0	0.0	-	-	0.0	-	0.0	-
28	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles		1.2	0.6		0.0	0.0	-	-	0.2	0.0	0.0	-	-	0.0	-	0.0	-
29	Corporates - <input type="checkbox"/> Investment Grade		7.3	5.2		0.5	0.2	0.1	-	0.2	0.0	0.1	-	-	0.0	-	0.1	-
30	Corporates - <input type="checkbox"/> Non-Investment Grade		2.3	1.2		0.7	0.0	0.0	-	0.1	0.0	0.1	-	-	0.0	-	0.1	-
31	E1 - Major <input type="checkbox"/> Index Equities		5.4	2.7		0.1	0.3	0.1	0.0	0.0	0.0	0.0	-	-	0.0	-	0.0	-
32	E2 & E3 - Non-Major Index Equities		8.3	2.7		0.3	0.1	0.2	0.2	0.6	0.2	0.1	-	-	0.1	-	0.3	-
33	EMG		7.3	2.9		0.5	0.2	0.1	0.0	0.5	0.0	0.5	-	0.2	0.0	-	0.4	-
34	Total LBIE		50.9	16.1		2.2	0.7	0.4	0.2	1.6	0.2	0.9	-	0.2	0.1	-	1.0	-
35																		
36	LBI																	
37	Asset Backs - <input type="checkbox"/> Investment Grade		6.3	3.3		1.5	-	-	-	-	-	-	-	-	-	-	-	-
38	Asset Backs - <input type="checkbox"/> Non-Investment Grade		1.8	0.9		0.8	-	-	-	-	-	-	-	-	-	-	-	-
39	C1 - Investment <input type="checkbox"/> Grade Convertibles		0.6	0.6		0.6	-	-	-	-	-	-	-	-	-	-	-	-
40	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles		0.9	0.5		0.5	-	-	-	-	-	-	-	-	-	-	-	-
41	Corporates - <input type="checkbox"/> Investment Grade		8.0	6.7		2.0	-	-	-	-	-	-	-	-	-	-	-	-
42	Corporates - <input type="checkbox"/> Non-Investment Grade		5.5	4.5		4.4	0.1	0.0	-	-	-	0.0	-	-	-	-	-	-
43	E1 - Major <input type="checkbox"/> Index Equities		2.7	2.2		0.6	-	-	-	-	-	-	-	-	-	-	-	-
44	E2 & E3 - Non-Major Index Equities		5.0	2.7		1.8	0.0	-	-	-	-	-	-	-	-	-	-	0.8
45	Money Markets		9.6	9.6		2.7	-	-	-	-	-	-	-	-	-	-	-	-
46	Muni		2.1	2.1		1.2	-	-	-	-	-	-	-	-	-	-	-	-
47	Private Labels - <input type="checkbox"/> High Yield		2.3	2.0		1.7	0.0	-	-	-	-	-	0.1	-	-	-	-	-
48	Private Labels - <input type="checkbox"/> Investment Grade		10.1	4.8		1.7	0.5	-	-	-	-	-	0.4	-	-	-	-	-
49	Total LBI		54.8	39.8		19.6	0.6	0.0	-	-	-	0.0	0.5	-	-	-	-	0.8
50																		
51	LBHI																	
52	Wholeloan Residential		0.6	0.2		0.0	-	-	-	-	-	-	-	-	-	0.0	-	-

	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD
1												
2												
3												
4												
5		3					4					
6	2-Jul	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total		Week 3	Week 4	Total
7	25.9	24.7	24.0	21.8	20.2	19.7	19.7	19.7		24.7	19.7	19.7
8												
9												
10												
11	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.4)	(0.4)	(0.4)		(0.2)	(0.4)	(0.4)
12	0.3	0.5	0.3	0.6	0.7	0.6	0.6	0.6		0.5	0.6	0.6
13	(13.2)	(13.6)	(13.6)	(15.6)	(17.0)	(17.0)	(17.0)	(17.0)		(13.6)	(17.0)	(17.0)
14	37.5	37.0	36.4	36.4	36.1	36.1	36.1	36.1		37.0	36.1	36.1
15	1.4	1.0	1.0	0.7	0.5	0.3	0.3	0.3		1.0	0.3	0.3
16	25.9	24.7	24.0	21.8	20.2	19.7	19.7	19.7		24.7	19.7	19.7
17												
18												
19												
20	-	-	-	-	0.0	-	-	0.0		-	0.0	0.0
21	-	-	-	-	0.2	-	-	0.4		-	0.2	0.4
22	-	-	-	-	0.2	-	-	0.4		-	0.2	0.4
23												
24												
25	-	-	0.0	-	0.2	-	-	0.3		0.0	0.2	0.3
26	-	-	-	-	-	-	-	-		-	-	-
27	0.1	-	-	-	0.0	-	-	0.2		0.1	0.0	0.2
28	0.2	-	-	-	0.2	-	-	0.6		0.2	0.2	0.6
29	0.1	0.0	0.3	-	0.0	-	-	1.6		0.2	0.3	1.6
30	0.1	0.0	0.0	-	0.0	-	-	1.2		0.2	0.0	1.2
31	0.2	-	0.0	0.0	0.0	-	0.1	0.8		0.2	0.1	0.8
32	0.1	-	0.4	0.1	0.2	-	0.0	2.7		0.4	0.7	2.7
33	0.2	0.1	0.1	-	0.1	-	0.0	2.9		0.7	0.2	2.9
34	0.9	0.1	0.8	0.1	0.7	-	0.1	10.4		2.0	1.8	10.4
35												
36												
37	-	-	0.2	0.3	-	-	-	2.0		-	0.5	2.0
38	-	-	0.1	0.0	-	-	-	0.9		-	0.1	0.9
39	-	-	-	-	-	-	-	0.6		-	-	0.6
40	-	-	-	-	-	-	-	0.5		-	-	0.5
41	0.0	-	-	0.0	-	-	-	2.0		0.0	0.0	2.0
42	-	-	-	-	-	-	-	4.5		-	-	4.5
43	-	-	-	-	-	-	-	0.6		-	-	0.6
44	-	-	-	-	-	-	-	2.7		0.8	-	2.7
45	0.2	-	-	-	-	-	-	2.9		0.2	-	2.9
46	-	-	-	-	-	-	-	1.2		-	-	1.2
47	0.3	-	0.0	0.0	-	-	-	2.0		0.3	0.0	2.0
48	0.1	-	0.2	0.0	-	-	-	2.9		0.1	0.2	2.9
49	0.5	-	0.5	0.4	-	-	-	22.8		1.3	0.9	22.8
50												
51												
52	-	-	-	0.2	-	-	-	0.2		0.0	0.2	0.2

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
6						13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul
53																		
54	Total Lost Capacity		107.9	56.7		21.8	1.3	0.4	0.2	1.6	0.2	1.1	0.5	0.2	0.1	0.0	1.0	0.8
55																		
56																		

	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD
6	2-Jul	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total		Week 3	Week 4	Total
53												
54	1.4	0.1	1.3	0.8	0.9	-	0.1	33.9		3.3	3.1	33.9
55												
56												

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
						13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul
6																		
57	Mitigants and other stress elements																	
58	LBIE																	
59	Prime Broker Customer Free Credits					(3.9)	-	-	-	-	-	-	-	-	-	-	-	-
60	Prime Broker Reduction					-	-	-	-	-	-	-	-	-	-	-	-	-
61	Excess Collateral Returned					2.2	0.2	-	-	0.2	-	-	-	-	-	-	-	-
62	Corporates - Investment Grade					0.5	-	-	-	-	-	-	-	-	-	-	-	-
63	Corporates - Non-Investment Grade					0.7	-	-	-	-	-	-	-	-	-	-	-	-
64	C1 - Investment Grade Convertibles					-	-	-	-	-	-	-	-	-	-	-	-	-
65	C2 - Non-Investment Grade Convertibles					-	-	-	-	0.2	-	-	-	-	-	-	-	-
66	E1 - Major Index Equities					0.1	-	-	-	-	-	-	-	-	-	-	-	-
67	E2 & E3 - Non-Major Index Equities					0.3	-	-	-	-	-	-	-	-	-	-	-	-
68	EMG					0.5	0.2	-	-	-	-	-	-	-	-	-	-	-
69	ECB					-	0.2	0.1	-	0.2	-	0.1	-	-	-	-	-	-
70	Asset Backs - Investment Grade					-	-	-	-	-	-	-	-	-	-	-	-	-
71	Corporates - Investment Grade					-	0.2	0.1	-	0.2	-	0.1	-	-	-	-	-	-
72	EMG Govies					-	-	-	-	0.1	-	-	-	-	-	-	-	-
73	Total ECB					-	0.2	0.1	-	0.2	-	0.1	-	-	-	-	-	-
74	Bankhaus					-	0.4	0.2	0.2	0.7	0.2	0.2	-	-	0.1	-	0.5	-
75	Corporates - Investment Grade					-	-	-	-	-	-	-	-	-	-	-	0.1	-
76	Corporates - Non Investment Grade					-	-	-	-	0.1	-	0.1	-	-	-	-	0.1	-
77	C1 - Investment Grade Convertibles					-	-	-	-	-	-	-	-	-	-	-	-	-
78	C2 - Non-Investment Grade Convertibles					-	-	-	-	-	-	-	-	-	-	-	-	-
79	E1 - Major Index Equities					-	0.3	0.1	-	-	-	-	-	-	-	-	-	-
80	E2 & E3 - Non-Major Index Equities					-	0.1	0.2	0.2	0.6	0.2	0.1	-	-	0.1	-	0.3	-
81	EMG					-	-	-	-	-	-	-	-	-	-	-	-	-
82	Total Bankhaus					-	0.4	0.2	0.2	0.7	0.2	0.2	-	-	0.1	-	0.5	-
83	Total LBIE					(1.7)	0.7	0.4	0.2	1.1	0.2	0.3	-	-	0.1	-	0.5	-
84																		
85	LBI																	
86	Prime Broker Customer Free Credits					(2.8)	2.8	-	-	-	-	-	-	-	-	-	-	-
87	Unwinding of Muni TOB Prog. (\$6 billion gross)					-	-	-	-	-	(3.0)	-	-	-	-	-	-	3.0
88	Balance Sheet Reduction					-	-	-	-	-	-	-	-	-	-	-	-	-
89	Writedowns on balance sheet reduction					-	-	-	-	-	-	-	-	-	-	-	-	-
90	Dealer-based Matched Book Reduction					-	-	1.0	-	-	-	-	-	-	-	-	-	-
91	Excess Collateral Returned					3.5	-	-	-	-	-	-	-	-	-	-	-	0.8
92	C1 - Investment Grade Convertibles					0.6	-	-	-	-	-	-	-	-	-	-	-	-
93	C2 - Non-Investment Grade Convertibles					0.5	-	-	-	-	-	-	-	-	-	-	-	-
94	E1 - Major Index Equities					0.6	-	-	-	-	-	-	-	-	-	-	-	-
95	E2 & E3 - Non-Major Index Equities					1.8	-	-	-	-	-	-	-	-	-	-	-	0.8
96	Term Overfunding excl. TSLF					7.9	(5.3)	-	-	-	-	-	0.4	-	-	-	-	-
97	Asset Backs - Investment Grade					0.3	(0.3)	-	-	-	-	-	-	-	-	-	-	-
98	Asset Backs - Non-Investment Grade					0.8	(0.4)	-	-	-	-	-	-	-	-	-	-	-
99	Corporates - Investment Grade					-	-	-	-	-	-	-	-	-	-	-	-	-
100	Corporates - Non Investment Grade					4.4	(4.4)	-	-	-	-	-	-	-	-	-	-	-
101	C1 - Investment Grade Convertibles					-	-	-	-	-	-	-	-	-	-	-	-	-
102	C2 - Non-Investment Grade Convertibles					-	-	-	-	-	-	-	-	-	-	-	-	-
103	E1 - Major Index Equities					-	-	-	-	-	-	-	-	-	-	-	-	-
104	E2 & E3 - Non-Major Index Equities					-	-	-	-	-	-	-	-	-	-	-	-	-
105	Money Markets					0.3	(0.3)	-	-	-	-	-	-	-	-	-	-	-
106	Muni					0.4	(0.4)	-	-	-	-	-	-	-	-	-	-	-
107	Private Labels - Investment Grade					1.7	0.5	-	-	-	-	-	0.4	-	-	-	-	-
108	TSLF Overfunding					-	-	-	-	-	-	-	-	-	-	-	-	-
109	Asset Backs - Investment Grade					-	-	-	-	-	-	-	-	-	-	-	-	-
110	Private Labels - Investment Grade					-	-	-	-	-	-	-	-	-	-	-	-	-

	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD
6	2-Jul	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total		Week 3	Week 4	Total
57												
58												
59	-	-	-	-	-	-	-	(3.9)		-	-	(3.9)
60	-	-	-	-	-	-	-	-		-	-	-
61	0.2	-	-	-	0.2	-	-	2.9		0.2	0.2	2.9
62	-	-	-	-	-	-	-	0.5				
63	-	-	-	-	-	-	-	0.7				
64	-	-	-	-	-	-	-	-				
65	0.2	-	-	-	0.2	-	-	0.5				
66	-	-	-	-	-	-	-	0.1				
67	-	-	-	-	-	-	-	0.3				
68	-	-	-	-	-	-	-	0.7				
69	0.1	-	0.3	-	0.1	-	-	1.0		0.1	0.4	1.0
70	-	-	-	-	0.1	-	-	0.1				
71	0.1	-	0.3	-	-	-	-	0.9				
72	-	-	-	-	-	-	-	0.1				
73	0.1	-	0.3	-	0.1	-	-	1.0				
74	0.4	-	0.4	0.1	0.2	-	0.1	3.5		0.9	0.8	3.5
75	-	-	-	-	-	-	-	0.1				
76	-	-	-	-	-	-	-	0.3				
77	0.1	-	-	-	-	-	-	0.1				
78	-	-	-	-	-	-	-	-				
79	0.2	-	-	-	-	-	0.1	0.6				
80	0.1	-	0.4	0.1	0.2	-	-	2.4				
81	-	-	-	-	-	-	-	-				
82	0.4	-	0.4	0.1	0.2	-	0.1	3.5				
83	0.6	-	0.7	0.1	0.5	-	0.1	3.5		1.1	1.4	3.5
84												
85												
86	-	-	-	-	-	-	-	-		-	-	-
87	-	-	-	-	-	-	-	-		3.0	-	-
88	-	-	-	-	-	-	-	-		-	-	-
89	-	-	-	-	-	-	-	-		-	-	-
90	-	-	-	-	-	-	-	1.0		-	-	1.0
91	-	-	-	-	-	-	-	4.3		0.8	-	4.3
92	-	-	-	-	-	-	-	0.6				
93	-	-	-	-	-	-	-	0.5				
94	-	-	-	-	-	-	-	0.6				
95	-	-	-	-	-	-	-	2.6				
96	0.1	-	(1.5)	(1.0)	-	-	-	0.5		0.1	(2.5)	0.5
97	-	-	-	-	-	-	-	-				
98	-	-	-	-	-	-	-	0.4				
99	-	-	-	-	-	-	-	-				
100	-	-	-	-	-	-	-	(0.0)				
101	-	-	-	-	-	-	-	-				
102	-	-	-	-	-	-	-	-				
103	-	-	-	-	-	-	-	-				
104	-	-	-	-	-	-	-	-				
105	-	-	-	-	-	-	-	0.0				
106	-	-	-	-	-	-	-	(0.0)				
107	0.1	-	(1.5)	(1.0)	-	-	-	0.1				
108	-	-	-	-	-	-	-	-		-	-	-
109	-	-	-	-	-	-	-	-				
110	-	-	-	-	-	-	-	-				

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
6						13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul
111	Total TSLF Overfunding					-	-	-	-	-	-	-	-	-	-	-	-	-
112	Total LBI					8.6	(2.5)	1.0	-	-	(3.0)	-	0.4	-	-	-	-	3.8
113																		
114	Net Loss Secured Funding					(15.0)	(3.1)	0.9	(0.1)	(0.5)	(3.0)	(0.8)	(0.1)	(0.2)	(0.0)	(0.0)	(0.5)	3.0
115	LBJ					-	-	-	-	-	-	(0.2)	-	-	-	-	-	-
116	LBIE					(4.0)	(0.0)	(0.1)	(0.1)	(0.5)	(0.0)	(0.6)	-	(0.2)	(0.0)	-	(0.5)	-
117	LBI					(10.9)	(3.1)	1.0	-	-	(3.0)	(0.0)	(0.1)	-	-	-	-	3.0
118	LBHI					(0.0)	-	-	-	-	-	-	-	-	-	(0.0)	-	-
119	Bankhaus (for LBIE)					-	-	-	-	-	-	-	-	-	-	-	-	-
120	Total Net Loss Secured Funding					(15.0)	(3.1)	0.9	(0.1)	(0.5)	(3.0)	(0.8)	(0.1)	(0.2)	(0.0)	(0.0)	(0.5)	3.0
121																		
122	Unsecured Funding																	
123	Unsecured Debt																	
124	CP					(3.3)	(0.2)	(0.1)	(0.2)	(0.1)	(0.4)	(0.2)	(0.0)	(0.3)	(0.2)	(0.4)	-	(0.1)
125	STD excluding CP					(0.2)	(1.2)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
126	LTD					(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.1)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.1)	-
127	Buybacks					-	-	-	-	(0.5)	-	-	-	-	(0.5)	-	-	-
128	Deposits of Banking Affiliates					(0.1)	-	-	-	-	-	-	-	-	-	-	-	-
129	Letters of Credit					-	-	-	-	-	-	-	-	-	-	-	-	-
130	Committed Facility Drawdown					-	-	4.5	-	-	-	-	-	-	-	-	-	-
131																		
132	Loan Activity																	
133	Securitization / Syndication					-	-	-	-	-	-	-	-	-	-	-	-	-
134	Funding					(1.0)	0.0	0.0	-	-	(0.2)	-	-	-	-	-	-	-
135	Bankhaus Funding					-	-	-	-	-	-	-	-	-	-	-	-	-
136	Derivative Activity																	
137	Posting of Uncalled Collateral					-	(1.5)	(1.5)	-	-	-	-	-	-	-	-	-	-
138	Downgrade (2 Notches)					-	-	-	-	-	-	-	(0.7)	-	-	-	-	-
139	Disputed Margin Payments					-	-	(0.5)	(0.5)	-	-	-	-	-	-	-	-	-
140	Cash outflows to fund operations (PE, NPE, etc.)					-	-	-	(0.5)	-	-	-	-	(0.5)	-	-	-	-
141																		
142	Total Net Loss Unsecured Funding					(4.6)	(3.0)	2.4	(1.2)	(0.6)	(0.7)	(0.2)	(0.7)	(0.8)	(0.7)	(0.4)	(0.1)	(0.2)
143																		
144																		
145	Ending Cash Position					36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1	25.9
146	LBJ					-	-	-	-	-	-	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)
147	LBIE					0.0	0.4	0.5	0.6	0.7	0.9	0.5	0.5	0.3	0.4	0.4	0.3	0.3
148	LBI					(10.9)	(14.1)	(13.1)	(13.1)	(13.1)	(16.1)	(16.1)	(16.2)	(16.2)	(16.2)	(16.2)	(16.2)	(13.2)
149	LBHI					43.8	40.8	43.2	42.0	41.3	40.6	40.4	39.7	38.9	38.1	37.8	37.7	37.5
150	Bankhaus					3.8	3.4	3.2	3.0	2.4	2.2	2.0	2.0	2.0	1.9	1.9	1.4	1.4
151	Total					36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1	25.9
152																		

	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD
6	2-Jul	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total		Week 3	Week 4	Total
111	-	-	-	-	-	-	-	-				
112	0.1	-	(1.5)	(1.0)	-	-	-	5.9		3.9	(2.5)	5.9
113												
114	(0.7)	(0.1)	(2.1)	(1.6)	(0.5)	-	(0.0)	(24.5)		1.7	(4.2)	(24.5)
115	-	-	-	-	(0.2)	-	-	(0.4)				
116	(0.3)	(0.1)	(0.1)	(0.0)	(0.3)	-	(0.0)	(6.8)				
117	(0.4)	-	(2.0)	(1.4)	-	-	-	(17.0)				
118	-	-	-	(0.2)	-	-	-	(0.2)				
119	-	-	-	-	-	-	-	-				
120	(0.7)	(0.1)	(2.1)	(1.6)	(0.5)	-	(0.0)	(24.5)				
121												
122												
123												
124	-	(0.1)	(0.0)	(0.0)	-	(0.0)	(0.3)	(6.1)		(0.6)	(0.4)	(6.1)
125	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(1.5)		(0.0)	(0.0)	(1.5)
126	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.5)		(0.1)	(0.1)	(0.5)
127	-	(0.5)	-	-	-	-	(0.5)	(2.0)		(0.5)	(0.5)	(2.0)
128	-	-	-	-	-	-	-	(0.1)		-	-	(0.1)
129	-	-	-	-	-	-	-	-		-	-	-
130	-	-	-	-	-	-	-	4.5		-	-	4.5
131												
132												
133	-	-	-	-	-	-	-	-		-	-	-
134	-	-	-	-	-	-	-	(1.2)		-	-	(1.2)
135	-	-	-	-	-	-	-	-		-	-	-
136										-	-	-
137	-	-	-	-	-	-	-	(3.0)		-	-	(3.0)
138	-	-	-	-	-	-	-	(0.7)		-	-	(0.7)
139	-	-	-	-	-	-	-	(1.0)		-	-	(1.0)
140	(0.5)	-	-	-	-	-	-	(1.4)		(0.5)	-	(1.4)
141												
142	(0.5)	(0.6)	(0.1)	(0.1)	(0.0)	(0.0)	(0.8)	(12.9)		(1.7)	(1.0)	(12.9)
143												
144												
145	24.7	24.0	21.8	20.2	19.7	19.7	18.8	18.8		24.0	18.8	18.8
146	(0.2)	(0.2)	(0.2)	(0.2)	(0.4)	(0.4)	(0.4)	(0.4)				
147	0.5	0.3	0.6	0.7	0.6	0.6	0.7	0.7				
148	(13.6)	(13.6)	(15.6)	(17.0)	(17.0)	(17.0)	(17.0)	(17.0)				
149	37.0	36.4	36.4	36.1	36.1	36.1	35.3	35.3				
150	1.0	1.0	0.7	0.5	0.3	0.3	0.2	0.2				
151	24.7	24.0	21.8	20.2	19.7	19.7	18.8	18.8				
152												

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
						13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul
6																		
153																		
154	Increase in Box Due to Lost Secured Funding																	
155	LBJ																	
156	E3 - Non-Major Index Equities (<\$5)					-	-	-	-	-	-	0.2	-	-	-	-	-	-
157	LBIE																	
158	Asset Backs - <input type="checkbox"/> Investment Grade					0.0	-	-	-	0.0	-	0.0	-	-	-	-	0.0	-
159	C1 - Investment <input type="checkbox"/> Grade Convertibles					0.0	0.0	-	-	0.0	0.0	0.0	-	-	0.0	-	0.0	-
160	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles					0.0	0.0	-	-	-	0.0	0.0	-	-	0.0	-	0.0	-
161	Corporates - <input type="checkbox"/> Investment Grade					-	-	-	-	-	0.0	-	-	-	0.0	-	-	-
162	Corporates - <input type="checkbox"/> Non-Investment Grade					-	0.0	0.0	-	-	0.0	-	-	-	0.0	-	-	-
163	E1 - Major <input type="checkbox"/> Index Equities					-	-	-	0.0	0.0	0.0	0.0	-	-	0.0	-	0.0	-
164	E2 & E3 - Non-Major Index Equities					-	-	-	-	-	-	-	-	-	-	-	-	-
165	EMG					-	-	0.1	0.0	0.5	0.0	0.5	-	0.2	0.0	-	0.4	-
166	Total LBIE					0.0	0.0	0.1	0.1	0.5	0.0	0.6	-	0.2	0.0	-	0.5	-
167	LBI																	
168	Asset Backs - <input type="checkbox"/> Investment Grade					1.2	-	-	-	-	-	-	-	-	-	-	-	-
169	Asset Backs - <input type="checkbox"/> Non-Investment Grade					-	-	-	-	-	-	-	-	-	-	-	-	-
170	C1 - Investment <input type="checkbox"/> Grade Convertibles					-	-	-	-	-	-	-	-	-	-	-	-	-
171	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles					-	-	-	-	-	-	-	-	-	-	-	-	-
172	Corporates - <input type="checkbox"/> Investment Grade					2.0	-	-	-	-	-	-	-	-	-	-	-	-
173	Corporates - <input type="checkbox"/> Non-Investment Grade					-	4.5	0.0	-	-	-	0.0	-	-	-	-	-	-
174	E1 - Major <input type="checkbox"/> Index Equities					-	-	-	-	-	-	-	-	-	-	-	-	-
175	E2 & E3 - Non-Major Index Equities					-	0.0	-	-	-	-	-	-	-	-	-	-	0.8
176	Money Markets					2.4	-	-	-	-	-	-	-	-	-	-	-	-
177	Muni					0.9	-	-	-	-	-	-	-	-	-	-	-	-
178	Private Labels - <input type="checkbox"/> High Yield					1.7	0.0	-	-	-	-	-	0.1	-	-	-	-	-
179	Private Labels - <input type="checkbox"/> Investment Grade					-	-	-	-	-	-	-	-	-	-	-	-	-
180	Total LBI					8.1	4.5	0.0	-	-	-	0.0	0.1	-	-	-	-	0.8
181																		
182	Asset Sales					-	-	-	-	-	3.0	-	-	-	-	-	-	(3.0)
183																		
184	Total Box					8.2	4.6	0.1	0.1	0.5	3.0	0.8	0.1	0.2	0.0	-	0.5	(2.2)
185																		
186	Total Europe FID					-	-	0.1	0.1	0.5	0.0	0.5	-	0.2	0.0	-	0.4	
187	% Firm					-	-	0.0	0.0	0.2	0.0	0.3	-	0.1	0.0	-	0.2	
188	% Customer					-	-	0.0	0.0	0.2	0.0	0.3	-	0.1	0.0	-	0.2	
189	Total Europe Equity					#REF!	#REF!											
190	% Firm					#REF!	#REF!											
191	% Customer					#REF!	#REF!											
192	Total U.S. FID					#REF!	#REF!											
193	% Firm					#REF!	#REF!											
194	% Customer					#REF!	#REF!											
195	Total U.S. Equity					1.2	-	-	-	-	-	-	-	-	-	-	-	
196	% Firm					0.9	-	-	-	-	-	-	-	-	-	-	-	
197	% Customer					0.3	-	-	-	-	-	-	-	-	-	-	-	

	S	T	U	V	W	X	Y	Z	AA	AB	AC	AD
6	2-Jul	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total		Week 3	Week 4	Total
153												
154												
155												
156	-	-	-	-	0.2	-	-	0.4		-	0.2	0.4
157										-	-	-
158	-	-	0.0	-	0.1	-	-	0.2		0.0	0.1	0.2
159	-	-	-	-	0.0	-	-	0.1		0.0	0.0	0.1
160	-	-	-	-	-	-	-	0.1		0.0	-	0.1
161	-	0.0	-	-	0.0	-	-	0.1		0.0	0.0	0.1
162	0.1	0.0	0.0	-	0.0	-	-	0.2		0.1	0.0	0.2
163	-	-	0.0	0.0	0.0	-	-	0.1		0.0	0.0	0.1
164	-	-	-	-	-	-	0.0	0.0		-	0.0	0.0
165	0.2	0.1	0.1	-	0.1	-	0.0	2.2		0.7	0.2	2.2
166	0.3	0.1	0.1	0.0	0.3	-	0.0	2.9		0.9	0.4	2.9
167												
168	-	-	0.2	0.3	-	-	-	1.7		-	0.5	1.7
169	-	-	0.1	0.0	-	-	-	0.1		-	0.1	0.1
170	-	-	-	-	-	-	-	-		-	-	-
171	-	-	-	-	-	-	-	-		-	-	-
172	0.0	-	-	0.0	-	-	-	2.0		0.0	0.0	2.0
173	-	-	-	-	-	-	-	4.5		-	-	4.5
174	-	-	-	-	-	-	-	-		-	-	-
175	-	-	-	-	-	-	-	0.8		0.8	-	0.8
176	0.2	-	-	-	-	-	-	2.5		0.2	-	2.5
177	-	-	-	-	-	-	-	0.9		-	-	0.9
178	0.3	-	0.0	0.0	-	-	-	2.0		0.3	0.0	2.0
179	-	-	0.2	0.0	-	-	-	0.2		-	0.2	0.2
180	0.4	-	0.5	0.4	-	-	-	14.9		1.2	0.9	14.9
181												
182	-	-	-	-	-	-	-	-		(3.0)	-	-
183												
184	0.7	0.1	0.6	0.4	0.4	-	0.0	18.1		(0.9)	1.5	18.1
185												
186	0.2	0.1	0.1	0.0								
187	0.1	0.1	0.1	0.0								
188	0.1	0.1	0.1	0.0								
189	#REF!	#REF!	#REF!	#REF!								
190	#REF!	#REF!	#REF!	#REF!								
191	#REF!	#REF!	#REF!	#REF!								
192	#REF!	#REF!	#REF!	#REF!								
193	#REF!	#REF!	#REF!	#REF!								
194	#REF!	#REF!	#REF!	#REF!								
195	-	-	0.4	0.4								
196	-	-	0.3	0.3								
197	-	-	0.1	0.1								

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	"Apocalypse Now" Liquidity Scenario																	
2	as of June 12th, 2008																	
3																		
4					13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul	2-Jul
5	Beginning Cash Position ⁽¹⁾				56.2	36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1	25.9
6																		
7																		
8																		
9	LBJ				-	-	-	-	-	-	-	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)
10	LBIE				4.0	0.0	0.4	0.5	0.6	0.7	0.9	0.5	0.5	0.3	0.4	0.4	0.3	0.3
11	LBI				-	(10.9)	(14.1)	(13.1)	(13.1)	(13.1)	(16.1)	(16.1)	(16.2)	(16.2)	(16.2)	(16.2)	(16.2)	(13.2)
12	LBHI				48.4	43.8	40.8	43.2	42.0	41.3	40.6	40.4	39.7	38.9	38.1	37.8	37.7	37.5
13	Bankhaus				3.8	3.8	3.4	3.2	3.0	2.4	2.2	2.0	2.0	2.0	1.9	1.9	1.4	1.4
14	Total				56.2	36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1	25.9
15																		
16		Total Repo Book	Total At Risk															
17	Secured Funding																	
18	Lost Capacity																	
19	LBJ																	
20	E1 - Major <input type="checkbox"/> Index Equities	0.3	0.1		-	-	-	-	-	-	0.0	-	-	-	-	-	-	-
21	E2 & E3 - Non-Major Index Equities	1.4	0.4		-	-	-	-	-	-	0.2	-	-	-	-	-	-	-
22	Total LBJ	1.7	0.5		-	-	-	-	-	-	0.2	-	-	-	-	-	-	-
23																		
24	LBIE																	
25	Asset Backs - <input type="checkbox"/> Investment Grade	18.3	0.5		0.0	-	-	-	0.0	-	0.0	-	-	-	-	0.0	-	-
26	Asset Backs - <input type="checkbox"/> Non-Investment Grade	0.1	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-
27	C1 - Investment <input type="checkbox"/> Grade Convertibles	0.8	0.2		0.0	0.0	-	-	0.0	0.0	0.0	-	-	0.0	-	0.0	-	0.1
28	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles	1.2	0.6		0.0	0.0	-	-	0.2	0.0	0.0	-	-	0.0	-	0.0	-	0.2
29	Corporates - <input type="checkbox"/> Investment Grade	7.3	5.2		0.5	0.2	0.1	-	0.2	0.0	0.1	-	-	0.0	-	0.1	-	0.1
30	Corporates - <input type="checkbox"/> Non-Investment Grade	2.3	1.2		0.7	0.0	0.0	-	0.1	0.0	0.1	-	-	0.0	-	0.1	-	0.1
31	E1 - Major <input type="checkbox"/> Index Equities	5.4	2.7		0.1	0.3	0.1	0.0	0.0	0.0	0.0	-	-	0.0	-	0.0	-	0.2
32	E2 & E3 - Non-Major Index Equities	8.3	2.7		0.3	0.1	0.2	0.2	0.6	0.2	0.1	-	-	0.1	-	0.3	-	0.1
33	EMG	7.3	2.9		0.5	0.2	0.1	0.0	0.5	0.0	0.5	-	0.2	0.0	-	0.4	-	0.2
34	Total LBIE	50.9	16.1		2.2	0.7	0.4	0.2	1.6	0.2	0.9	-	0.2	0.1	-	1.0	-	0.9
35																		
36	LBI																	
37	Asset Backs - <input type="checkbox"/> Investment Grade	6.3	3.3		1.5	-	-	-	-	-	-	-	-	-	-	-	-	-
38	Asset Backs - <input type="checkbox"/> Non-Investment Grade	1.8	0.9		0.8	-	-	-	-	-	-	-	-	-	-	-	-	-
39	C1 - Investment <input type="checkbox"/> Grade Convertibles	0.6	0.6		0.6	-	-	-	-	-	-	-	-	-	-	-	-	-
40	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles	0.9	0.5		0.5	-	-	-	-	-	-	-	-	-	-	-	-	-
41	Corporates - <input type="checkbox"/> Investment Grade	8.0	6.7		2.0	-	-	-	-	-	-	-	-	-	-	-	-	0.0
42	Corporates - <input type="checkbox"/> Non-Investment Grade	5.5	4.5		4.4	0.1	0.0	-	-	-	0.0	-	-	-	-	-	-	-
43	E1 - Major <input type="checkbox"/> Index Equities	2.7	2.2		0.6	-	-	-	-	-	-	-	-	-	-	-	-	-
44	E2 & E3 - Non-Major Index Equities	5.0	2.7		1.8	0.0	-	-	-	-	-	-	-	-	-	-	0.8	-
45	Money Markets	9.6	9.6		2.7	-	-	-	-	-	-	-	-	-	-	-	-	0.2
46	Muni	2.1	2.1		1.2	-	-	-	-	-	-	-	-	-	-	-	-	-
47	Private Labels - <input type="checkbox"/> High Yield	2.3	2.0		1.7	0.0	-	-	-	-	-	0.1	-	-	-	-	-	0.3
48	Private Labels - <input type="checkbox"/> Investment Grade	10.1	4.8		1.7	0.5	-	-	-	-	-	0.4	-	-	-	-	-	0.1
49	Total LBI	54.8	39.8		19.6	0.6	0.0	-	-	-	0.0	0.5	-	-	-	-	0.8	0.5
50																		
51	LBHI																	
52	Wholeloan Residential	0.6	0.2		0.0	-	-	-	-	-	-	-	-	-	0.0	-	-	-
53																		
54	Total	107.9	56.7															
55																		

	S	T	U	V	W	X	Y
1							
2							
3							
4	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total
5	24.7	24.0	21.8	20.2	19.7	19.7	19.7
6							
7							
8							
9	(0.2)	(0.2)	(0.2)	(0.2)	(0.4)	(0.4)	(0.4)
10	0.5	0.3	0.6	0.7	0.6	0.6	0.6
11	(13.6)	(13.6)	(15.6)	(17.0)	(17.0)	(17.0)	(17.0)
12	37.0	36.4	36.4	36.1	36.1	36.1	36.1
13	1.0	1.0	0.7	0.5	0.3	0.3	0.3
14	24.7	24.0	21.8	20.2	19.7	19.7	19.7
15							
16							
17							
18							
19							
20	-	-	-	0.0	-	-	0.0
21	-	-	-	0.2	-	-	0.4
22	-	-	-	0.2	-	-	0.4
23							
24							
25	-	0.0	-	0.2	-	-	0.3
26	-	-	-	-	-	-	-
27	-	-	-	0.0	-	-	0.2
28	-	-	-	0.2	-	-	0.6
29	0.0	0.3	-	0.0	-	-	1.6
30	0.0	0.0	-	0.0	-	-	1.2
31	-	0.0	0.0	0.0	-	0.1	0.8
32	-	0.4	0.1	0.2	-	0.0	2.7
33	0.1	0.1	-	0.1	-	0.0	2.9
34	0.1	0.8	0.1	0.7	-	0.1	10.4
35							
36							
37	-	0.2	0.3	-	-	-	2.0
38	-	0.1	0.0	-	-	-	0.9
39	-	-	-	-	-	-	0.6
40	-	-	-	-	-	-	0.5
41	-	-	0.0	-	-	-	2.0
42	-	-	-	-	-	-	4.5
43	-	-	-	-	-	-	0.6
44	-	-	-	-	-	-	2.7
45	-	-	-	-	-	-	2.9
46	-	-	-	-	-	-	1.2
47	-	0.0	0.0	-	-	-	2.0
48	-	0.2	0.0	-	-	-	2.9
49	-	0.5	0.4	-	-	-	22.8
50							
51							
52	-	-	0.2	-	-	-	0.2
53							
54							
55							

	Z	AA	AB	AC
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	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
4					13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul	2-Jul
56	Total Lost Capacity				21.8	1.3	0.4	0.2	1.6	0.2	1.1	0.5	0.2	0.1	0.0	1.0	0.8	1.4
57																		
58																		
59	Mitigants and other stress elements																	
60	LBIE																	
61	Prime Broker Customer Free Credits				(3.9)	-	-	-	-	-	-	-	-	-	-	-	-	-
62	Prime Broker Reduction				-	-	-	-	-	-	-	-	-	-	-	-	-	-
63	Term Overfunding (Return of Borrowed Collateral)				2.2	0.2	-	-	0.2	-	-	-	-	-	-	-	-	0.2
64	Corporates - <input type="checkbox"/> Investment Grade				0.5	-	-	-	-	-	-	-	-	-	-	-	-	-
65	Corporates - <input type="checkbox"/> Non-Investment Grade				0.7	-	-	-	-	-	-	-	-	-	-	-	-	-
66	C1 - Investment <input type="checkbox"/> Grade Convertibles				-	-	-	-	-	-	-	-	-	-	-	-	-	-
67	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles				-	-	-	-	0.2	-	-	-	-	-	-	-	-	0.2
68	E1 - Major <input type="checkbox"/> Index Equities				0.1	-	-	-	-	-	-	-	-	-	-	-	-	-
69	E2 & E3 - Non-Major Index Equities				0.3	-	-	-	-	-	-	-	-	-	-	-	-	-
70	EMG				0.5	0.2	-	-	-	-	-	-	-	-	-	-	-	-
71	ECB				-	0.2	0.1	-	0.2	-	0.1	-	-	-	-	-	-	0.1
72	Asset Backs - <input type="checkbox"/> Investment Grade				-	-	-	-	-	-	-	-	-	-	-	-	-	-
73	Corporates - <input type="checkbox"/> Investment Grade				-	0.2	0.1	-	0.2	-	0.1	-	-	-	-	-	-	0.1
74	EMG Govies				-	-	-	-	0.1	-	-	-	-	-	-	-	-	-
75	Total ECB				-	0.2	0.1	-	0.2	-	0.1	-	-	-	-	-	-	0.1
76	Bankhaus				-	0.4	0.2	0.2	0.7	0.2	0.2	-	-	0.1	-	0.5	-	0.4
77	Corporates - <input type="checkbox"/> Investment Grade				-	-	-	-	-	-	-	-	-	-	-	0.1	-	-
78	Corporates - Non Investment Grade				-	-	-	-	0.1	-	0.1	-	-	-	-	0.1	-	-
79	C1 - Investment <input type="checkbox"/> Grade Convertibles				-	-	-	-	-	-	-	-	-	-	-	-	-	0.1
80	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles				-	-	-	-	-	-	-	-	-	-	-	-	-	-
81	E1 - Major <input type="checkbox"/> Index Equities				-	0.3	0.1	-	-	-	-	-	-	-	-	-	-	0.2
82	E2 & E3 - Non-Major Index Equities				-	0.1	0.2	0.2	0.6	0.2	0.1	-	-	0.1	-	0.3	-	0.1
83	EMG				-	-	-	-	-	-	-	-	-	-	-	-	-	-
84	Total Bankhaus				-	0.4	0.2	0.2	0.7	0.2	0.2	-	-	0.1	-	0.5	-	0.4
85	Total LBIE				(1.7)	0.7	0.4	0.2	1.1	0.2	0.3	-	-	0.1	-	0.5	-	0.6
86																		
87	LBI																	
88	Prime Broker Customer Free Credits				(2.8)	2.8	-	-	-	-	-	-	-	-	-	-	-	-
89	Unwinding of Muni TOB Prog. (\$6 billion gross)				-	-	-	-	-	(3.0)	-	-	-	-	-	-	3.0	-
90	Balance Sheet Reduction				-	-	-	-	-	-	-	-	-	-	-	-	-	-
91	Writedowns on balance sheet reduction				-	-	-	-	-	-	-	-	-	-	-	-	-	-
92	Dealer-based Matched Book Reduction				-	-	1.0	-	-	-	-	-	-	-	-	-	-	-
93	Term Overfunding excl. TSLF				11.4	(5.3)	-	-	-	-	-	0.4	-	-	-	-	0.8	0.1
94	Asset Backs - <input type="checkbox"/> Investment Grade				0.3	(0.3)	-	-	-	-	-	-	-	-	-	-	-	-
95	Asset Backs - <input type="checkbox"/> Non-Investment Grade				0.8	(0.4)	-	-	-	-	-	-	-	-	-	-	-	-
96	Corporates - <input type="checkbox"/> Investment Grade				-	-	-	-	-	-	-	-	-	-	-	-	-	-
97	Corporates - Non Investment Grade				4.4	(4.4)	-	-	-	-	-	-	-	-	-	-	-	-
98	C1 - Investment <input type="checkbox"/> Grade Convertibles				0.6	-	-	-	-	-	-	-	-	-	-	-	-	-
99	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles				0.5	-	-	-	-	-	-	-	-	-	-	-	-	-
100	E1 - Major <input type="checkbox"/> Index Equities				0.6	-	-	-	-	-	-	-	-	-	-	-	-	-
101	E2 & E3 - Non-Major Index Equities				1.8	-	-	-	-	-	-	-	-	-	-	-	0.8	-
102	Money Markets				0.3	(0.3)	-	-	-	-	-	-	-	-	-	-	-	-
103	Muni				0.4	(0.4)	-	-	-	-	-	-	-	-	-	-	-	-
104	Private Labels - <input type="checkbox"/> Investment Grade				1.7	0.5	-	-	-	-	-	0.4	-	-	-	-	-	0.1
105	TSLF Overfunding				-	-	-	-	-	-	-	-	-	-	-	-	-	-
106	Asset Backs - <input type="checkbox"/> Investment Grade				-	-	-	-	-	-	-	-	-	-	-	-	-	-
107	Private Labels - <input type="checkbox"/> Investment Grade				-	-	-	-	-	-	-	-	-	-	-	-	-	-
108	Total TSLF Overfunding				-	-	-	-	-	-	-	-	-	-	-	-	-	-
109	Total LBI				8.6	(2.5)	1.0	-	-	(3.0)	-	0.4	-	-	-	-	3.8	0.1
110																		

	S	T	U	V	W	X	Y
4	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total
56	0.1	1.3	0.8	0.9	-	0.1	33.9
57							
58							
59							
60							
61	-	-	-	-	-	-	(3.9)
62	-	-	-	-	-	-	-
63	-	-	-	0.2	-	-	2.9
64	-	-	-	-	-	-	0.5
65	-	-	-	-	-	-	0.7
66	-	-	-	-	-	-	-
67	-	-	-	0.2	-	-	0.5
68	-	-	-	-	-	-	0.1
69	-	-	-	-	-	-	0.3
70	-	-	-	-	-	-	0.7
71	-	0.3	-	0.1	-	-	1.0
72	-	-	-	0.1	-	-	0.1
73	-	0.3	-	-	-	-	0.9
74	-	-	-	-	-	-	0.1
75	-	0.3	-	0.1	-	-	1.0
76	-	0.4	0.1	0.2	-	0.1	3.5
77	-	-	-	-	-	-	0.1
78	-	-	-	-	-	-	0.3
79	-	-	-	-	-	-	0.1
80	-	-	-	-	-	-	-
81	-	-	-	-	-	0.1	0.6
82	-	0.4	0.1	0.2	-	-	2.4
83	-	-	-	-	-	-	-
84	-	0.4	0.1	0.2	-	0.1	3.5
85	-	0.7	0.1	0.5	-	0.1	3.5
86							
87							
88	-	-	-	-	-	-	-
89	-	-	-	-	-	-	-
90	-	-	-	-	-	-	-
91	-	-	-	-	-	-	-
92	-	-	-	-	-	-	1.0
93	-	(1.5)	(1.0)	-	-	-	4.9
94	-	-	-	-	-	-	-
95	-	-	-	-	-	-	0.4
96	-	-	-	-	-	-	-
97	-	-	-	-	-	-	(0.0)
98	-	-	-	-	-	-	0.6
99	-	-	-	-	-	-	0.5
100	-	-	-	-	-	-	0.6
101	-	-	-	-	-	-	2.6
102	-	-	-	-	-	-	0.0
103	-	-	-	-	-	-	(0.0)
104	-	(1.5)	(1.0)	-	-	-	0.1
105	-	-	-	-	-	-	-
106	-	-	-	-	-	-	-
107	-	-	-	-	-	-	-
108	-	-	-	-	-	-	-
109	-	(1.5)	(1.0)	-	-	-	5.9
110							

	Z	AA	AB	AC
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	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
4					13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul	2-Jul
111	Net Loss Secured Funding				(15.0)	(3.1)	0.9	(0.1)	(0.5)	(3.0)	(0.8)	(0.1)	(0.2)	(0.0)	(0.0)	(0.5)	3.0	(0.7)
112	LBJ				-	-	-	-	-	-	(0.2)	-	-	-	-	-	-	-
113	LBIE				(4.0)	(0.0)	(0.1)	(0.1)	(0.5)	(0.0)	(0.6)	-	(0.2)	(0.0)	-	(0.5)	-	(0.3)
114	LBI				(10.9)	(3.1)	1.0	-	-	(3.0)	(0.0)	(0.1)	-	-	-	-	3.0	(0.4)
115	LBHI				(0.0)	-	-	-	-	-	-	-	-	-	(0.0)	-	-	-
116	Bankhaus (for LBIE)				-	-	-	-	-	-	-	-	-	-	-	-	-	-
117	Total Net Loss Secured Funding				(15.0)	(3.1)	0.9	(0.1)	(0.5)	(3.0)	(0.8)	(0.1)	(0.2)	(0.0)	(0.0)	(0.5)	3.0	(0.7)

	S	T	U	V	W	X	Y
4	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total
111	(0.1)	(2.1)	(1.6)	(0.5)	-	(0.0)	(24.5)
112	-	-	-	(0.2)	-	-	(0.4)
113	(0.1)	(0.1)	(0.0)	(0.3)	-	(0.0)	(6.8)
114	-	(2.0)	(1.4)	-	-	-	(17.0)
115	-	-	(0.2)	-	-	-	(0.2)
116	-	-	-	-	-	-	-
117	(0.1)	(2.1)	(1.6)	(0.5)	-	(0.0)	(24.5)

	Z	AA	AB	AC
4				
111				
112				
113				
114				
115				
116				
117				

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
					13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul	2-Jul
4																		
118																		
119	Unsecured Funding																	
120	Unsecured Debt																	
121	CP				(3.3)	(0.2)	(0.1)	(0.2)	(0.1)	(0.4)	(0.2)	(0.0)	(0.3)	(0.2)	(0.4)	-	(0.1)	-
122	STD excluding CP				(0.2)	(1.2)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
123	LTD				(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.1)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.1)	-	(0.0)
124	Buybacks				-	-	-	-	(0.5)	-	-	-	-	(0.5)	-	-	-	-
125	Deposits of Banking Affiliates				(0.1)	-	-	-	-	-	-	-	-	-	-	-	-	-
126	Letters of Credit				-	-	-	-	-	-	-	-	-	-	-	-	-	-
127	Committed Facility Drawdown				-	-	4.5	-	-	-	-	-	-	-	-	-	-	-
128																		
129	Loan Activity																	
130	Securitization / Syndication				-	-	-	-	-	-	-	-	-	-	-	-	-	-
131	Funding				(1.0)	0.0	0.0	-	-	(0.2)	-	-	-	-	-	-	-	-
132	Bankhaus Funding				-	-	-	-	-	-	-	-	-	-	-	-	-	-
133	Derivative Activity																	
134	Posting of Uncalled Collateral				-	(1.5)	(1.5)	-	-	-	-	-	-	-	-	-	-	-
135	Downgrade (2 Notches)				-	-	-	-	-	-	-	(0.7)	-	-	-	-	-	-
136	Disputed Margin Payments				-	-	(0.5)	(0.5)	-	-	-	-	-	-	-	-	-	-
137	Cash outflows to fund operations (PE, NPE, etc.)				-	-	-	(0.5)	-	-	-	-	(0.5)	-	-	-	-	(0.5)
138																		
139	Total Net Loss Unsecured Funding				(4.6)	(3.0)	2.4	(1.2)	(0.6)	(0.7)	(0.2)	(0.7)	(0.8)	(0.7)	(0.4)	(0.1)	(0.2)	(0.5)
140																		
141	Ending Cash Position				36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1	25.9	24.7
142	LBJ				-	-	-	-	-	-	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)	(0.2)
143	LBIE				0.0	0.4	0.5	0.6	0.7	0.9	0.5	0.5	0.3	0.4	0.4	0.3	0.3	0.5
144	LBI				(10.9)	(14.1)	(13.1)	(13.1)	(13.1)	(16.1)	(16.1)	(16.2)	(16.2)	(16.2)	(16.2)	(16.2)	(13.2)	(13.6)
145	LBHI				43.8	40.8	43.2	42.0	41.3	40.6	40.4	39.7	38.9	38.1	37.8	37.7	37.5	37.0
146	Bankhaus				3.8	3.4	3.2	3.0	2.4	2.2	2.0	2.0	2.0	1.9	1.9	1.4	1.4	1.0
147	Total				36.6	30.5	33.8	32.5	31.4	27.6	26.6	25.7	24.8	24.0	23.7	23.1	25.9	24.7
148																		
149																		
150	Increase in Box Due to Lost Secured Funding																	
151	LBJ																	
152	E3 - Non-Major Index Equities (<\$5)				-	-	-	-	-	-	0.2	-	-	-	-	-	-	-
153	LBIE																	
154	Asset Backs - <input type="checkbox"/> Investment Grade				0.0	-	-	-	0.0	-	0.0	-	-	-	0.0	-	-	
155	C1 - Investment <input type="checkbox"/> Grade Convertibles				0.0	0.0	-	-	0.0	0.0	0.0	-	-	0.0	-	0.0	-	
156	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles				0.0	0.0	-	-	-	0.0	0.0	-	-	0.0	-	0.0	-	
157	Corporates - <input type="checkbox"/> Investment Grade				-	-	-	-	-	0.0	-	-	-	0.0	-	-	-	
158	Corporates - <input type="checkbox"/> Non-Investment Grade				-	0.0	0.0	-	-	0.0	-	-	-	0.0	-	-	0.1	
159	E1 - Major <input type="checkbox"/> Index Equities				-	-	-	0.0	0.0	0.0	0.0	-	-	0.0	-	0.0	-	
160	E2 & E3 - Non-Major Index Equities				-	-	-	-	-	-	-	-	-	-	-	-	-	
161	EMG				-	-	0.1	0.0	0.5	0.0	0.5	-	0.2	0.0	-	0.4	-	
162	Total LBIE				0.0	0.0	0.1	0.1	0.5	0.0	0.6	-	0.2	0.0	-	0.5	-	
163	LBI																	
164	Asset Backs - <input type="checkbox"/> Investment Grade				1.2	-	-	-	-	-	-	-	-	-	-	-	-	
165	Asset Backs - <input type="checkbox"/> Non-Investment Grade				-	-	-	-	-	-	-	-	-	-	-	-	-	
166	C1 - Investment <input type="checkbox"/> Grade Convertibles				-	-	-	-	-	-	-	-	-	-	-	-	-	
167	C2 - Non-Investment <input type="checkbox"/> Grade Convertibles				-	-	-	-	-	-	-	-	-	-	-	-	-	
168	Corporates - <input type="checkbox"/> Investment Grade				2.0	-	-	-	-	-	-	-	-	-	-	-	0.0	
169	Corporates - <input type="checkbox"/> Non-Investment Grade				-	4.5	0.0	-	-	-	0.0	-	-	-	-	-	-	
170	E1 - Major <input type="checkbox"/> Index Equities				-	-	-	-	-	-	-	-	-	-	-	-	-	
171	E2 & E3 - Non-Major Index Equities				-	0.0	-	-	-	-	-	-	-	-	-	-	-	
172	Money Markets				2.4	-	-	-	-	-	-	-	-	-	-	-	-	

	S	T	U	V	W	X	Y
4	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total
118							
119							
120							
121	(0.1)	(0.0)	(0.0)	-	(0.0)	(0.3)	(6.1)
122	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(1.5)
123	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.5)
124	(0.5)	-	-	-	-	(0.5)	(2.0)
125	-	-	-	-	-	-	(0.1)
126	-	-	-	-	-	-	-
127	-	-	-	-	-	-	4.5
128							
129							
130	-	-	-	-	-	-	-
131	-	-	-	-	-	-	(1.2)
132	-	-	-	-	-	-	-
133							
134	-	-	-	-	-	-	(3.0)
135	-	-	-	-	-	-	(0.7)
136	-	-	-	-	-	-	(1.0)
137	-	-	-	-	-	-	(1.4)
138							
139	(0.6)	(0.1)	(0.1)	(0.0)	(0.0)	(0.8)	(12.9)
140							
141	24.0	21.8	20.2	19.7	19.7	18.8	18.8
142	(0.2)	(0.2)	(0.2)	(0.4)	(0.4)	(0.4)	(0.4)
143	0.3	0.6	0.7	0.6	0.6	0.7	0.7
144	(13.6)	(15.6)	(17.0)	(17.0)	(17.0)	(17.0)	(17.0)
145	36.4	36.4	36.1	36.1	36.1	35.3	35.3
146	1.0	0.7	0.5	0.3	0.3	0.2	0.2
147	24.0	21.8	20.2	19.7	19.7	18.8	18.8
148							
149							
150							
151							
152	-	-	-	0.2	-	-	0.4
153							
154	-	0.0	-	0.1	-	-	0.2
155	-	-	-	0.0	-	-	0.1
156	-	-	-	-	-	-	0.1
157	0.0	-	-	0.0	-	-	0.1
158	0.0	0.0	-	0.0	-	-	0.2
159	-	0.0	0.0	0.0	-	-	0.1
160	-	-	-	-	-	0.0	0.0
161	0.1	0.1	-	0.1	-	0.0	2.2
162	0.1	0.1	0.0	0.3	-	0.0	2.9
163							
164	-	0.2	0.3	-	-	-	1.7
165	-	0.1	0.0	-	-	-	0.1
166	-	-	-	-	-	-	-
167	-	-	-	-	-	-	-
168	-	-	0.0	-	-	-	2.0
169	-	-	-	-	-	-	4.5
170	-	-	-	-	-	-	-
171	-	-	-	-	-	-	0.0
172	-	-	-	-	-	-	2.5

	Z	AA	AB	AC
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	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
4					13-Jun	16-Jun	17-Jun	18-Jun	19-Jun	20-Jun	23-Jun	24-Jun	25-Jun	26-Jun	27-Jun	30-Jun	1-Jul	2-Jul
173	Muni				0.9	-	-	-	-	-	-	-	-	-	-	-	-	-
174	Private Labels - <input type="checkbox"/> High Yield				1.7	0.0	-	-	-	-	-	0.1	-	-	-	-	-	0.3
175	Private Labels - <input type="checkbox"/> Investment Grade				-	-	-	-	-	-	-	-	-	-	-	-	-	-
176	Total LBI				8.1	4.5	0.0	-	-	-	0.0	0.1	-	-	-	-	-	0.4
177																		
178	Asset Sales				-	-	-	-	-	3.0	-	-	-	-	-	-	(3.0)	-
179																		
180	Total Box				8.2	4.6	0.1	0.1	0.5	3.0	0.8	0.1	0.2	0.0	-	0.5	(3.0)	0.7
181																		
182	Total Europe FID				-	-	0.1	0.1	0.5	0.0	0.5	-	0.2	0.0	-	0.4		0.2
183	% Firm				-	-	0.0	0.0	0.2	0.0	0.3	-	0.1	0.0	-	0.2		0.1
184	% Customer				-	-	0.0	0.0	0.2	0.0	0.3	-	0.1	0.0	-	0.2		0.1
185	Total Europe Equity				#REF!		#REF!											
186	% Firm				#REF!		#REF!											
187	% Customer				#REF!		#REF!											
188	Total U.S. FID				#REF!		#REF!											
189	% Firm				#REF!		#REF!											
190	% Customer				#REF!		#REF!											
191	Total U.S. Equity				1.2	-	-	-	-	-	-	-	-	-	-	-		-
192	% Firm				0.9	-	-	-	-	-	-	-	-	-	-	-		-
193	% Customer				0.3	-	-	-	-	-	-	-	-	-	-	-		-

	S	T	U	V	W	X	Y
4	3-Jul	7-Jul	8-Jul	9-Jul	10-Jul	11-Jul	Total
173	-	-	-	-	-	-	0.9
174	-	0.0	0.0	-	-	-	2.0
175	-	0.2	0.0	-	-	-	0.2
176	-	0.5	0.4	-	-	-	14.1
177							
178	-	-	-	-	-	-	-
179							
180	0.1	0.6	0.4	0.4	-	0.0	17.3
181							
182	0.1	0.1	0.0				
183	0.1	0.1	0.0				
184	0.1	0.1	0.0				
185	#REF!	#REF!	#REF!				
186	#REF!	#REF!	#REF!				
187	#REF!	#REF!	#REF!				
188	#REF!	#REF!	#REF!				
189	#REF!	#REF!	#REF!				
190	#REF!	#REF!	#REF!				
191	-	0.4	0.4				
192	-	0.3	0.3				
193	-	0.1	0.1				

	Z	AA	AB	AC
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	A	B	C	D	E	F
1	Loss of Secured Funding				Loss of Unsecured Funding	
2						
3	■ Repos				■ Unsecured Debt	
4		% Rolled	% Lost		-CP and LCs: 0% roll at maturity	
5	Governments & Agencies	100%	0%		-Buybacks: \$1 billion per month	
6					-Deposits at US banking affiliates: 80% roll at maturity	
7	Corporates				■ In practice, no impact on liquidity (operate with significant excess liquidity)	
8	High Grade	70%	30%		-Ability to draw on committed facilities same day	
9	High Yield	0%	100%			
10					■ Loan Funding	
11	Asset Backs / Private Labels				-Per funding schedule for leveraged loans	
12	High Grade	40%	60%		-\$2.0 billion per week for unfunded revolvers	
13	High Yield	0%	100%			
14					■ Derivatives	
15	Commercial Paper	70%	30%		-Cash collateralization on derivative payables per CSA requested on day 1	
16					(paid on day 2 per industry practice)	
17	Muni	40%	60%		-Margin disputes against us paid on day 3 and 4	
18					-2 notch downgrade during second week	
19	Equities / Convertibles					
20	E1	70%	30%		■ Other	
21	E2 / C1	0%	100%		-\$0.5 billion a week to cover operational cash expenses (PE and NPE)	
22	E3 / C2	0%	100%			
23						
24	■ Munis TOB - 7 day put exercised on day 1					
25	-Customer collateral returned /liquidated over 1 week					
26	-Firm collateral liquidated					
27						
28	■ Dealer-based matched book					
29	-Unwound to release haircut					
30						
31	■ Central banks					
32	-No PDCF					
33	-Able to use ECB tender facility through Bankhaus,					
34	consistent with normal practice					

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