

From: Litvin, Tal [tal.litvin@lehman.com]
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To: McDade, Bart [bmcdade@lehman.com]; Lowitt, Ian T [ilowitt@lehman.com]; Tonucci, Paolo [paolo.tonucci@lehman.com]; O'Meara, Chris M (NY) [comeara@lehman.com]; Kelly, Martin [martin.kelly@lehman.com]; Morton, Andrew J [amorton@lehman.com]; Donini, Gerald [gdonini@lehman.com]; Mitrokostas, Paul [pmitroko@lehman.com]; Gelband, Michael [mgelband@lehman.com]; Kirk, Alex [akirk@lehman.com]; Goldfarb, David [dgoldfar@lehman.com]; Walker, George H [gwalker@lehman.com]; Savoret, Benoit [London] [BSavoret@lehman.com]; Isaacs, Jeremy [jisaacs@lehman.com]; Bhattal, Jasjit [jbhattal@lehman.com]; Walsh, Mark [mawalsh@lehman.com]; Whalen, Patrick J [patrick.whelen@lehman.com]; McKinney, Richard [rmckinne@lehman.com]; Amin, Kaushik [kamin@lehman.com]; Felder, Eric [efelder@lehman.com]; Reilly, Gerard [greilly@lehman.com]; Fitzgibbon, Jennifer [jennifer.fitzgibbon@lehman.com]
Cc: Scorecard Distribution [ScorecardDistribution@lehman.com]
Subject: Daily Balance Sheet and Disclosures Scorecard

> Attached please find the daily balance sheet scorecard file for close
> of business 8/25/08. If anyone has any questions or there is any
> trouble opening the powerpoint from the following link please let me
> know. Thank you,
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https://live.lehman.com/go/LL/lehmanlive?url=/sites/MYD_25794/MyDocument/s/Balance%20Sheet%20and%20Disclosure%20Scorecard%20Q3'08%208.25.08v1.ppt

> Daily Highlights:

> * The Firm's Net Balance Sheet is \$345.0bn, down \$(0.2bn) from
> prior day, and is \$18.9bn above quarter end target.
* Global Rates net balance sheet decreased (\$3.5bn) due to
decreases in Europe and Americas driven by an increase in repo105 usage
for the Options Inflation and CPI Derivatives desks and a decrease in
Asia driven by the sale of 5-20yr JGB inventory.
* CDO finished up \$0.6bn predominantly due to a decrease in Repo
105 Benefit offset partially by an increase in cash collateral.
* Prime Services ended up \$1.2bn driven by increases in Net Margin
Debits and a slight increase in Fails.
* Treasury's balance sheet ended up \$1.5bn due to reduced funding
requirements.
* The Gross Balance Sheet is \$717.3bn, up \$3.0bn from prior day,
and is \$78.9bn above quarter end target.

> Tal I. Litvin
> Lehman Brothers Inc.
> Finance - Capital Markets
> W: 212.320.2848
> F: 646.834.2367
> M: 917.815.9695
> E: Tal.Litvin@Lehman.com
>