

**LBHI CC Projections**

**CC as of 7/20** 7.7

Change in Liabilities	
Projected Structured Issuance	0.3
LTD pick up due to revised expected life of CLN	0.4
West LB \$250M upsize	0.3
Roll into Current Portion	(0.1)
<i>Total Change in Liabilities</i>	<i>0.8</i>
Change in Business Usage	
Funding of PHS	(0.6)
Funding of BETA	(0.4)
Funding of Goodyear Engineered Products	(0.4)
Funding of Carlyle	(0.3)
Funding of Debitel Group	(0.3)
Funding of Icopal	(0.3)
Funding of PQ Corp (CPQ)	(0.3)
Funding of Syniverse	(0.1)
Funding of On the Avenue	(0.1)
<i>Total Fundings</i>	<i>(2.7)</i>
ELQ 2007-1 securitization	0.5
Eurosail 07-3 securitization	0.4
Genesis securitization	0.3
Edam transfer to Bankhaus	0.3
Kleopatra transfer to Bankhaus	0.3
<i>Total Syndications</i>	<i>1.7</i>
<i>Total Change in Business Usage</i>	<i>(1.0)</i>
Buyback of floating rate loans from BH for C-5 securitization	(1.2)
LBIE subdebt infusion	(1.0)
LBCEB equity infusion	(0.2)
Prefunding on \$1.5bn unfunded commitment to Chicago Mercantile Exchange	(0.3)
Funding of LB Private Equity Fund	(0.5)
Funding of Eagle	(0.2)

Business	Region	Closing Date
HY/HG	Europe	30-Jul
Real Estate	Europe	31-Jul
HY/HG	US	31-Jul
HY/HG	US	31-Jul
HY/HG	Europe	31-Jul
HY/HG	Europe	31-Jul
HY/HG	US	30-Jul
HY/HG	US	31-Jul
Real Estate	US	25-Jul

STF	Europe	July
STF	Europe	July
STF	Europe	July
HY/HG	Europe	July
HY/HG	Europe	July

**CC Projection for the month ending 7/31** 4.1

Change in Liabilities	
Projected Structured Issuance	0.5
Racers Facility drawdown	2.0
Roll into Current Portion	(1.1)
<i>Total Change in Liabilities</i>	<i>1.4</i>
Change in Business Usage	
Funding of Allison Transmission	(0.9)
Funding of Jarden	(0.8)
Funding of Project Rembrandt	(0.4)
Funding of 230 Park Ave	(0.3)
Funding of Vertrue	(0.3)
Funding of Project Moon	(0.2)
<i>Total Fundings</i>	<i>(2.8)</i>
Windmere 11 securitization	1.1
<i>Total Syndications</i>	<i>1.1</i>
<i>Total Change in Business Usage</i>	<i>(1.7)</i>
Balance sheet reduction in CDO (Closing of sankaty, cqs, duncannon)	0.9

Business	Region	Closing Date
HY/HG	US	7-Aug
HY/HG	US	8-Aug
HY/HG	Europe	1st wk of Aug
Real Estate	US	1-Aug
HY/HG	US	1-Aug
Real Estate	US	3-Aug

Real Estate	Europe	Aug
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**CC Projection for the week ending 8/10** 4.7

Change in Liabilities	
Projected Structured Issuance	0.3
Roll into Current Portion	(0.4)
<i>Total Change in Liabilities</i>	<i>(0.1)</i>
Change in Business Usage	
Funding of Home Depo	(2.8)
<i>Total Fundings</i>	<i>(2.8)</i>
<i>Total Syndications</i>	<i>-</i>
<i>Total Change in Business Usage</i>	<i>(2.8)</i>
Balance sheet reduction in CDO (Closing of sankaty, cqs, duncannon)	0.4

Business	Region	Closing Date
HY/HG	US	15-Aug

**CC Projection for the week ending 8/17** 2.2

Change in Liabilities	
Projected Structured Issuance	0.5
Roll into Current Portion	(0.1)
Dresdner Facility drawdown	2.0
ANZ Facility drawdown	0.3
WaCC Facility drawdown	0.2
Metro Bank Facility drawdown	0.1
JPMC Facility drawdown	0.1
<i>Total Change in Liabilities</i>	<i>3.2</i>
Change in Business Usage	
Funding of Gospel	(1.5)
Funding of misc. European Real Estate loans	(1.1)
Funding of USIS	(0.6)
Funding of misc. Asia Real Estate loans	(0.5)
Funding of GM Building	(0.5)
Funding of McJunkin	(0.4)
Funding of misc. US Real Estate loans	(0.3)
Funding of Conduit/PTG loans	(0.3)
Funding of Chevron Global	(0.3)
Funding of 32 Old Slip	(0.3)
Funding of West 44th St	(0.1)
Funding of Alliance Atlantis Communication	(0.1)
Funding of Targa	(0.1)
<i>Total Fundings</i>	<i>(6.1)</i>
Windmere 12 securitization	0.8
Eurosail 07-4 securitization	0.7
USCWL C-5 securitization (floater)	0.5
Grand Prix transfer to Bankhaus	0.3
Syndication of Biomet	0.3
Syndication of Hawaiian Telecom	0.3
Syndication of Debitel Group	0.3
Syndication of misc. US Real Estate loans	0.2
Syndication of Floater B note and Mezz	0.2
Syndication of Syniverse	0.1
Syndication of Drapers Gardens	0.1
Syndication of C'sour Defence	0.1
Carlyle transfer to Bankhaus	0.1
<i>Total Syndications</i>	<i>3.9</i>
<i>Total Change in Business Usage</i>	<i>(2.2)</i>
Requirement in Securitized Products	(0.2)
Requirement in IMD	(0.3)
Funding of THSRC drawdown in Taiwan	(0.1)

Business	Region	Closing Date
Real Estate	Europe	Aug
Real Estate	Europe	Aug
HY/HG	US	22-Aug
Real Estate	Asia	Aug
Real Estate	US	30-Aug
HY/HG	US	Aug
Real Estate	US	Aug
Real Estate	US	Aug
HY/HG	Europe	Aug
Real Estate	US	Aug
Real Estate	US	18-Aug
HY/HG	US	Aug
HY/HG	US	Aug

Real Estate	Europe	Aug
STF	Europe	Aug
Real Estate	US	Aug
Real Estate	US	Aug
HY/HG	US	Aug
HY/HG	US	Aug
HY/HG	Europe	Aug
Real Estate	US	Aug
Real Estate	US	Aug
HY/HG	US	Aug
Real Estate	Europe	Aug
Real Estate	Europe	Aug
HY/HG	US	Aug

**CC Projection for the month ending 8/31 (Q3)** 2.6

**Q4 2007 LBHI CC Projections (Details per Month)**

**End of Q3 Projected CC position** 2.6

<b>Change in Liabilities</b>	
Projected Structured Issuance	1.0
Roll into Current Portion	(0.4)
<b>Total Change in Liabilities</b>	<b>0.6</b>

<b>Change in Business Usage</b>	
Funding of Archstone Debt	(9.0)
Funding of First Data Corp	(2.4)
Funding of Seat	(2.2)
Funding of misc. European Real Estate loans	(1.1)
Funding of Harman International	(0.9)
Funding of Lloyds	(0.6)
Funding of misc. US Real Estate loans	(0.5)
Funding of Conduit/PTG loans	(0.3)
Funding of ACTS (Air Canada)	(0.3)
Funding of Metavante	(0.2)
Funding of ARINC	(0.2)
Funding of PQ Corp	(0.1)
<b>Total Fundings</b>	<b>(17.7)</b>

USCWL C-6 securitization	1.0
Syndication of Jarden	0.8
CASA 2007-1 securitization	0.7
Syndication of PHS	0.3
Syndication of Endemol	0.3
Syndication of Floater B note and Mezz	0.2
Syndication of misc. Real Estate loans	0.2
Syndication of Biomet	0.1
<b>Total Syndications</b>	<b>3.6</b>

**Total Change in Business Usage** (14.2)

Requirement in Securitized Products	(0.2)
Requirement in IMD	(0.3)

**CC Projection for the month ending 9/30** (11.4)

<b>Change in Liabilities</b>	
Projected Structured Issuance	1.3
Roll into Current Portion	(1.0)
<b>Total Change in Liabilities</b>	<b>0.2</b>

<b>Change in Business Usage</b>	
Funding of Applebees/IHOP	(1.8)
Funding of Hilton	(1.6)
Funding of Alliance Data	(1.1)
Funding of misc. US Real Estate loans	(1.0)
Funding of CDW	(0.9)
Funding of misc. European Real Estate loans	(0.9)
Funding of Legacy Loan	(0.6)
Funding of PHH Mortgage	(0.5)
Funding of Conduit/PTG loans	(0.3)
Funding of LKQ	(0.2)
<b>Total Fundings</b>	<b>(8.8)</b>

Syndication of Archstone Debt	3.0
Syndication of Lloyds	0.6
Project Pearl securitization	0.5
Syndication of Floater B note and Mezz	0.5
Securitization of Yellow	0.5
Securitization of Blue	0.4
Syndication of Merlin	0.3
Syndication of misc. Real Estate loans	0.2
<b>Total Syndications</b>	<b>5.9</b>

**Total Change in Business Usage** (2.8)

Requirement in Securitized Products	(0.2)
Requirement in IMD	(0.3)
Funding of THSRC drawdown in Taiwan	(0.1)

**CC Projection for the month ending 10/31** (14.5)

<b>Change in Liabilities</b>	
Projected Structured Issuance	1.0
Roll into Current Portion	(1.6)
<b>Total Change in Liabilities</b>	<b>(0.6)</b>

<b>Change in Business Usage</b>	
Funding of TXU (net of LLF funding)	(2.1)
Funding of misc. US Real Estate loans	(1.0)
Funding of misc. European Real Estate loans	(0.7)
Funding of Conduit/PTG loans	(0.3)
Funding of Endemol	(0.3)
<b>Total Fundings</b>	<b>(4.3)</b>

Gospel Securitisation	3.2
Syndication of Seat	2.2
Syndication of Hilton	1.6
Windermere 14 securitization	1.5
USCWL C-7 securitization	1.0
Syndication of Icopal	0.4
Syndication of Archstone Debt	0.3
Syndication of misc. US Real Estate loans	0.2
Syndication of IZD Tower	0.2
<b>Total Syndications</b>	<b>10.6</b>

**Total Change in Business Usage** 6.3

Requirement in Securitized Products	(0.2)
Requirement in IMD	(0.3)
Funding of THSRC drawdown in Taiwan	(0.2)

Business	Region
Real Estate	US
HY/HG	US
HY/HG	Europe
Real Estate	Europe
HY/HG	US
HY/HG	Europe
Real Estate	US
Real Estate	US
HY/HG	US

Real Estate	US
HY/HG	US
STF	Europe
HY/HG	Europe
HY/HG	Europe
Real Estate	US
Real Estate	US
HY/HG	US

Business	Region
HY/HG	US
Real Estate	US
HY/HG	US
Real Estate	US
HY/HG	US
Real Estate	Europe
Real Estate	US
HY/HG	US
Real Estate	US
HY/HG	US

Real Estate	US
HY/HG	Europe
Real Estate	Europe
Real Estate	US
Real Estate	Europe
Real Estate	Europe
HY/HG	Europe
Real Estate	US

Business	Region
HY/HG	US
Real Estate	US
Real Estate	Europe
Real Estate	US
HY/HG	Europe

Real Estate	Europe
HY/HG	Europe
Real Estate	US
Real Estate	Europe
Real Estate	US
HY/HG	Europe
Real Estate	US
Real Estate	US
Real Estate	Europe

