

From: Litvin, Tal <tal.litvin@lehman.com>
Sent: Monday, April 14, 2008 1:01 PM (GMT)
To: McDade, Bart <bmcade@lehman.com>; Callan, Erin <ecallan@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>; Reilly, Gerard <greilly@lehman.com>; Fitzgibbon, Jennifer <jennifer.fitzgibbon@lehman.com>
Cc: Bernard, Clement <clement.bernard@lehman.com>; Pearn, Francis J <francis.pearn@lehman.com>; Fox, Gary J <gfox@lehman.com>; Scicutella, Leonard <lscicute@lehman.com>; Emmert, James R <jemmert@lehman.com>; Guarino, James <james.guarino@lehman.com>; Cohen, Jonathan <jonathan.cohen@lehman.com>; Behrje, Garth <garth.behrje@lehman.com>; Addington, Erik R <eaddingt@lehman.com>; Slape, Nick <nicholas.slape@lehman.com>; Covill, Laurence <laurence.covill@lehman.com>; Ellis, Tony <tony.ellis@lehman.com>; Kiyani, Nadeem <nadeem.kiyani@lehman.com>; Farup, Sven <sfarup@lehman.com>; Lobo, Kenneth <Ken.Lobo@lehman.com>; DellaVolpe, Brett <brett.dellavolpe@lehman.com>; Horan, Kevin <kevin.horan@lehman.com>; McGarvey, Michael <mmcgarvey@lehman.com>; Sills, Gregory <gsills@lehman.com>; Latessa, Linnae <linnae.latessa@lehman.com>; Engel, Steven J <sengel@lehman.com>; Giaccone, Peter <peter.giaccone@lehman.com>; O'Sullivan, Thomas <tosulliv@lehman.com>; Azerad, Robert <RAzerad@lehman.com>; Li, Christopher <christopher.li@lehman.com>; Haseruck, Dirk <dirk.haseruck@lehman.com>; Finance Reporting <Finance_Reporting@lehman.com>; Garner, Qwasi <qwasi.garner@lehman.com>; Forsyth, David <dforsyth@lehman.com>; Rahavy, Sean <sean.rahavy@lehman.com>; Alvey, Scott <salvey@lehman.com>; Kothari, Priya <priya.kothari@lehman.com>; Dong, Wendy <wendy.dong@lehman.com>; Askins, Holly <Holly.Askins@lehman.com>; Ng, Michelle <ming@lehman.com>
Subject: Daily Balance Sheet and Disclosures Scorecard
Attach: Balance Sheet and Disclosure Scorecard Q2'08 4.10.08v3.ppt

> Attached please find the daily balance sheet scorecard file for close
> of business 4/10/08. If there are any questions please let us know.
> Thank you,
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> <<Balance Sheet and Disclosure Scorecard Q2'08 4.10.08v3.ppt>>
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> Daily Highlights:
> * The Firm Daily Net Balance Sheet is \$483B, down \$(11B). Net
> Balance Sheet is \$141B above quarter end targets of \$342B Net.
* Global Rates decreased by \$(9B) in the JV Passthru and Short
Term Agency book.
* Equities Asia uncovered a duplicated margin adjustments that
will reduce their balance sheet by \$(1B) for 4/11.
* The Gross Balance Sheet was down \$(15B) to \$966B from prior day.
Gross Balance Sheet remained \$302B above quarter end target of \$664B
Gross.
* The April 4th High Yield disclosure reduced to \$29.5B.
* The CAF High Grade commitment decreased to \$3.0B, down from

prior week, as the City of Vernon deal was done away with.

* The CAF High Yield commitment down to \$2.1B as PQ Corp and Grand Circle deals completed.

> 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
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