

**From:** Litvin, Tal <tal.litvin@lehman.com>  
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**To:** McDade, Bart <bmcdade@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>; Mitrokostas, Paul <pmitroko@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>; Callan, Erin <ecallan@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

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> Attached please find the daily balance sheet scorecard file for close  
> of business 5/22/08. 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/MyDocuments/Balance%20Sheet%20and%20Disclosure%20Scorecard%20Q2'08%205.22.08v1.ppt](https://live.lehman.com/go/LL/lehmanlive?url=/sites/MYD_25794/MyDocuments/Balance%20Sheet%20and%20Disclosure%20Scorecard%20Q2'08%205.22.08v1.ppt)

> Daily Highlights:

> \* The Firm Daily Net Balance Sheet is \$391B, down \$(3.4B). Net  
> Balance Sheet is \$49B above quarter end target of \$342B Net.  
\* Global Rates net balance sheet decreased (\$2.0B), predominantly  
due to an increase in Repo105 benefit and the sale of US Agency/Treasury  
debt.  
\* Volatility was down \$(1.5B) mostly due to decreases in Europe  
driven by a decrease in Futures Margin and a gain in Repo 108 benefit.  
\* The Gross Balance Sheet is up \$3.2B to \$837.9B from prior day.  
Gross Balance Sheet remains \$152B above new quarter end target of \$686B  
Gross.  
\* There are 5 trading days left in the quarter as of COB May 22.  
\* As of May 21st total closed HY acquisition financing facilities  
are \$11.2B (consisting of \$9.2B funded and \$2.0B unfunded). Contingent  
commitments are \$0.8B bringing the total to \$12.0B, which is down 29%  
from \$17.8B at Q1. The weighted average price of the HY portfolio is  
90.7 as of May 21st versus 92.0 in Q1.  
\* The High Yield disclosure position was approximately \$26.4B,  
down \$(0.5B) from prior week, mostly due to a decrease in the High Yield  
business partially offset by an increase in Principal Investing in GOG.

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> 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

