

Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
August 29, 2008

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USD millions

FINAL

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)							
	Today 29-Aug-08	Prior 28-Aug-08	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 29-Aug-08	Prior 28-Aug-08	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS							
											Net Longs	Repo 105	Fails	Other	Rev Repos	FAS 140/ Borrows	Seg Casiv Goodwill	TD Cash Shorts
Global Rates	92,059	92,988	(929)	101,000	(8,941)	45,537	48,157	(2,620)	52,500	(6,963)	64,178	(21,122)	977	1,504	45,357	1,165	0	(55,170)
High Grade Credit	9,462	9,975	(512)	11,000	(1,538)	7,086	7,769	(682)	8,500	(1,414)	7,526	(593)	8	66	1,735	641	0	(2,445)
CDO	7,985	8,186	(201)	9,000	(1,015)	7,820	8,075	(256)	8,000	(180)	7,708	(233)	8	337	148	18	0	(130)
Securitized Products	52,793	54,926	(2,133)	49,000	3,793	50,140	52,913	(2,774)	44,500	5,640	48,335	(64)	13	1,855	2,321	38	295	(1,445)
Real Estate	51,338	53,455	(2,117)	55,000	(3,662)	50,923	53,071	(2,148)	55,000	(4,077)	50,744	(75)	28	225	415	0	0	(191)
High Yield	12,764	11,659	1,105	14,000	(1,236)	11,886	10,785	1,101	12,000	(114)	11,846	(122)	17	145	213	665	0	(865)
Municipals	6,843	6,621	223	6,000	843	6,472	6,242	230	6,000	472	6,439	0	0	33	336	35	0	(416)
Commodities	6,796	7,082	(286)	8,000	(1,204)	6,501	6,791	(290)	8,000	(1,499)	3,586	(0)	0	2,915	4	0	291	0
Foreign Exchange	4,342	3,827	515	5,000	(658)	4,342	3,814	528	5,000	(658)	4,122	(102)	12	310	0	0	0	(4)
FID Corporate	6,790	8,930	(2,140)	18,750	(11,960)	1,320	2,003	(682)	10,000	(8,680)	(1,099)	0	0	2,419	374	0	5,095	(0)
FID Corp Loans	2,800	2,655	144	3,250	(450)	2,462	2,616	(154)	3,000	(538)	2,462	0	0	0	298	39	0	(78)
IBD Loans	2,950	3,086	(136)	4,000	(1,050)	2,941	3,077	(136)	3,500	(559)	2,941	0	0	0	0	0	9	0
Total FID Core:	256,922	263,391	(6,470)	284,000	(27,078)	197,429	205,314	(7,885)	216,000	(18,571)	208,789	(22,311)	1,141	9,810	51,201	2,601	5,690	(60,736)
Total FID Prime Services:	117,752	200,668	(82,916)	110,000	7,752	8,466	7,608	858	5,500	2,966	1,565	0	5,485	1,416	65,616	40,694	2,976	(1,992)
Total FID (Consolidated)	374,674	464,060	(89,386)	394,000	(19,326)	205,895	212,922	(7,027)	221,500	(15,605)	210,355	(22,311)	6,625	11,227	116,817	43,295	8,666	(62,728)
Execution Services / Liquid Market	7,754	7,158	236	0	0	5,625	5,392	233	0	0	4,977	(70)	290	429	17	2,044	68	(2,349)
Convertible Products	1,761	1,806	(45)	0	0	1,268	1,281	(13)	0	0	1,266	(41)	22	22	0	493	0	(567)
Volatility	25,127	24,564	563	0	0	21,849	21,360	490	0	0	19,760	(965)	91	2,964	93	3,044	141	(10,506)
Equities Strategies	4,718	4,255	463	0	0	2,778	2,844	(66)	0	0	2,550	(21)	9	241	0	1,940	0	(1,134)
Firm Relationship Loans	2,288	2,267	21	0	0	2,288	2,267	21	0	0	2,288	0	0	0	0	0	0	(0)
Equity Corporate	827	672	155	0	0	547	392	155	0	0	114	0	0	433	85	0	195	(0)
Total Equities Core:	42,476	41,083	1,394	46,000	(3,524)	34,357	33,536	821	35,000	(643)	30,955	(1,098)	411	4,088	195	7,521	403	(14,556)
Total Equities Prime Services:	86,442	86,318	124	104,000	(17,558)	23,967	23,765	202	29,500	(5,533)	13,923	(2,959)	285	12,718	14,436	45,555	2,484	(16,099)
Total Equities (Consolidated)	128,918	127,400	1,517	150,000	(21,082)	58,323	57,301	1,022	64,500	(6,177)	44,879	(4,057)	696	16,806	14,631	53,076	2,888	(30,655)
Global Principal Strategies	3,737	3,438	299	5,000	(1,263)	1,454	1,276	178	1,600	(148)	1,454	0	0	2,176	107	0	0	0
Global Trading Strategies	4,668	4,643	25	6,100	(1,432)	4,380	4,351	29	5,800	(1,420)	4,323	(15)	25	47	107	181	0	(281)
Global Opportunities Group	1,203	1,211	(8)	1,500	(297)	1,063	1,060	3	1,200	(137)	1,029	0	34	140	0	0	0	(136)
Direct Principal Investments	1,419	1,419	0	400	1,019	1,419	1,419	0	400	1,019	1,419	0	0	0	0	0	0	0
Total Principal Investing	11,027	10,711	316	13,000	(1,973)	8,316	8,106	210	9,000	(684)	8,224	(15)	25	81	2,423	288	0	(418)
Asset Management	6,845	6,836	8	8,977	(2,132)	3,830	3,822	8	3,714	116	1,658	0	110	2,062	13	0	3,002	(3)
Private Equity	5,602	5,954	(352)	5,374	228	5,386	5,736	(350)	5,374	12	5,097	0	0	289	0	3	212	0
Total IMD	12,446	12,790	(343)	14,351	(1,904)	9,216	9,558	(342)	9,088	128	6,756	0	110	2,350	13	3	3,214	(3)
Investment Banking Division	646	317	330	600	46	646	317	330	600	46	579	0	0	67	0	0	0	(0)
Treasury	52,602	29,812	22,790	39,000	13,602	9,306	29,585	(20,279)	7,000	2,306	3,304	0	0	6,002	43,069	0	227	0
Corporate Other Assets / Investments	17,339	17,461	(122)	27,400	(10,061)	17,461	14,267	3,194	14,400	3,061	4,072	0	(301)	13,691	(2,215)	1,157	936	0
Total Non-Core	70,588	47,590	22,997	67,000	3,588	27,413	44,169	(16,756)	22,000	5,413	7,955	0	(301)	19,760	40,854	1,157	1,163	(0)
Total All Other (Consolidated)	94,061	71,091	22,970	94,351	(290)	44,945	61,833	(16,888)	40,088	4,858	22,935	(15)	(166)	22,191	43,289	1,449	4,377	(421)
Grand Totals Consolidated	597,652	662,551	(64,899)	638,351	(40,699)	309,164	332,056	(22,892)	326,088	(16,924)	278,168	(26,383)	7,155	50,224	174,737	97,820	15,931	(93,804)
Liquid Markets Financing	86,460	165,750	(79,289)	76,500	9,960	5,796	3,576	2,220	1,000	4,796	568	0	5,204	24	50,166	30,432	67	(1,688)
Credit Financing	27,024	30,383	(3,360)	25,500	1,524	1,419	2,485	(1,066)	1,500	(81)	956	0	268	196	15,394	10,211	0	(199)
Clearing and Execution	33	32	1	0	33	33	32	1	0	33	3	0	13	17	0	0	0	0
FID Structured Transactions	174	228	(55)	500	(326)	66	66	0	250	(184)	25	0	42	56	52	0	0	(108)
FID Futures	4,061	4,275	(214)	7,500	(3,439)	1,152	1,450	(298)	2,750	(1,598)	14	0	0	1,139	0	0	2,908	0
Total FID Prime Services:	117,752	200,668	(82,916)	110,000	7,752	8,466	7,608	858	5,500	2,966	1,565	0	5,485	1,416	65,616	40,694	2,976	(1,992)
Equity Financing	74,057	73,615	441	88,500	(14,443)	16,801	16,243	557	21,500	(4,699)	5,805	(1,345)	269	12,072	13,540	41,265	2,452	(5,584)
Equity Synthetic	12,194	12,218	(24)	15,000	(2,806)	6,978	7,040	(62)	7,750	(772)	8,055	(1,614)	5	532	893	4,290	33	(10,342)
Clearing and Execution	17	20	(2)	0	17	17	20	(2)	0	17	0	0	11	6	0	0	0	(6)
Structured Transactions	174	465	(291)	500	(326)	171	462	(291)	250	(79)	63	0	0	108	3	0	0	(167)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	86,442	86,318	124	104,000	(17,558)	23,967	23,765	202	29,500	(5,533)	13,923	(2,959)	285	12,718	14,436	45,555	2,484	(16,099)
Total Prime Services	204,194	286,986	(82,792)	214,000	(9,806)	32,433	31,373	1,060	35,000	(2,567)	15,489	(2,959)	5,769	14,134	80,052	86,249	5,460	(18,092)

Inquiries, call Jonathan Neal
@ 3-0125 or Alba Rodriguez @ 3-6937