

From: Litvin, Tal <tal.litvin@lehman.com>
Sent: Tuesday, April 22, 2008 10:50 PM (GMT)
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: Addington, Erik R <eaddingt@lehman.com>; Alvey, Scott <salvey@lehman.com>; Aprigliano, Sindy <Sindy.Liu@LEHMAN.COM>; Askins, Holly <Holly.Askins@lehman.com>; Azerad, Robert <RAzerad@lehman.com>; Bale Carmody, Jennifer <jbale@lehman.com>; Behrje, Garth <garth.behrje@lehman.com>; Bernard, Clement <clement.bernard@lehman.com>; Chan, Katie <yzhang@lehman.com>; Cohen, Jonathan <jonathan.cohen@lehman.com>; Corsalini, Enrico <enrico.corsalini@lehman.com>; Covill, Laurence <laurence.covill@lehman.com>; Daly, Brian <brian.daly@lehman.com>; DellaVolpe, Brett <brett.dellavolpe@lehman.com>; Dong, Wendy <wendy.dong@lehman.com>; Ellis, Tony <tony.ellis@lehman.com>; Emmert, James R <jemmert@lehman.com>; Engel, Steven J <sengel@lehman.com>; Farup, Sven <sfarup@lehman.com>; Finance Reporting <Finance_Reporting@lehman.com>; Forsyth, David <dforsyth@lehman.com>; Fox, Gary J <gfox@lehman.com>; Garner, Qwasi <qwasi.garner@lehman.com>; Giacone, Peter <peter.giacone@lehman.com>; Gibb, Dominic <DGibb@lehman.com>; Guarino, James <james.guarino@lehman.com>; Haseruck, Dirk <dirk.haseruck@lehman.com>; Holmes, Richard <richard.holmes@lehman.com>; Horan, Kevin <kevin.horan@lehman.com>; Huie, Nancy <nhuie@lehman.com>; Kanamori, Yasumichi <ykanamor@lehman.com>; Kavalipurapu,

Seshu B <seshu.kavalipurapu@lehman.com>; Kiyani, Nadeem <nadeem.kiyani@lehman.com>; Kothari, Priya <priya.kothari@lehman.com>; Latessa, Linnae <linnae.latessa@lehman.com>; Li, Christopher <christopher.li@lehman.com>; Lobo, Kenneth <Ken.Lobo@lehman.com>; McGarvey, Michael <mmcgarve@lehman.com>; McInerney, Lily <lily.mcinerney@lehman.com>; Ng, Michelle <ming@lehman.com>; Nicholson, Brian <Brian.Nicholson@lehman.com>; O'Sullivan, Thomas <tosulliv@lehman.com>; Paek, Sarah <sarah.paek@lehman.com>; Pearn, Francis J <francis.pearn@lehman.com>; Rahavy, Sean <sean.rahavy@lehman.com>; Reed, Paul <paul.reed@lehman.com>; Scicutella, Leonard <lscicute@lehman.com>; Sills, Gregory <gsills@lehman.com>; Slape, Nick <nicholas.slape@lehman.com>; Veksler, Irina <irina.veksler@lehman.com>; Wright, Andrew (Finance) <andrew.wright@lehman.com>; Ziff, Heather <heather.brown@lehman.com>

Subject: Daily Balance Sheet and Disclosures Scorecard

Attach: Balance Sheet and Disclosure Scorecard Q2'08 4.21.08v1.ppt

> Attached please find the daily balance sheet scorecard file for close
> of business 4/21/08. If there are any questions please let us know.
> Thank you,
>
> <<Balance Sheet and Disclosure Scorecard Q2'08 4.21.08v1.ppt>>
> Daily Highlights:
> * The Firm Daily Net Balance Sheet is \$450B, down \$(2B). Net
> Balance Sheet is \$109B above quarter end targets of \$342B Net.
* Securitized Products was up \$2.8B from prior day. The increase
was driven by a transfer of \$3.3B in ABS CDO balance sheet from Credit
to SP. The transfer does not impact the mortgage disclosure. The
increase is partially offset by sales of Agency MBS pools, reduction in
Prime balance sheet and trading in Europe retained bonds from recent
securitizations.
* CDO is down \$(3.3B) for the day on the transfer related to
Securitized Products.
* Rates decreased \$(2.3B) primarily due to a decrease in Short
Term US Treasuries, Agencies and Options inflation flow trading.
* Credit was up \$1.0B for the day predominantly on increased
inventory in flow trading.
* The Gross Balance Sheet was down \$(3B) to \$926B from prior day.
Gross Balance Sheet remained \$262B above quarter end target of \$664B
Gross.

> 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
>