

DAILY RISK APPETITE REPORT 95% Annual Risk (\$Millions)

	02/19/08						Usa
							Dly
	Americas	Europe	Asia	Global	Americas	Europe	
FIXED INCOME							
IR Products	432	449	112	685	43	5	
Foreign Exchange	82	230	74	312	1	(5)	
Commodities Trading	255	135	40	323	5	13	
Liquid Markets Total	489	466	148	824	27	(14)	
High Grade Total	408	124	32	456	19	1	
-- High Grade (EM)	49	0	0	49	4	0	
-- High Grade Trading	199	70	32	252	5	(5)	
-- High Grade Loans, Pipeline & Commitments	206	96		234	3	1	
High Yield Total	1200	251	124	1433	(19)	1	
-- High Yield (EM)	34	36	0	47	1	0	
-- High Yield Trading	212	80	112	287	(21)	1	
-- High Yield Loans, Pipeline & Commitments	1239	205	36	1380	(18)	0	
CDO	180	327	4	337	(6)	13	
Credit Markets Total	1231	395	128	1383	51	12	
Securitized Products	619	143	181	693	13	(1)	
Real Estate	1137	600	237	1471	16	0	
Municipals	180			180	(2)		
Fixed Income Corporate	28	0		28	(1)	0	
Alternative Portfolio Solutions		144		144		2	
Fixed Income Strategic Investments	13			10	0		
Fixed Income Total	1991	1186	422	2563	61	3	
EQUITIES							
Cash	48	61	43	96	(8)	9	
Portfolio	15	10	28	32	(10)	0	
Volatility Flow	146			146	7		
Systematic Trading	21			21	(6)		
Event Driven	58	10		57	(6)	1	
LM/Execution Services	244	89	53	277	13	13	
Convertibles	126	25	74	164	1	3	
Volatility	121	175	173	344	(10)	12	
Equity Strategies	76	84	118	164	(5)	8	
Corporate	15	0	0	15	0	0	
Syndicate	15	8	8	21	0	0	
Equities Strategic Investments	18			27	0		
Equities Emerging Markets		21	0	21		(1)	
Equities Total	300	218	267	511	0	5	
CAPITAL MARKETS PRIME SERVICES							
Firm Financing	88	7	0	86	10	0	
Futures		0		0		0	
Equity Financing	12	6	2	19	0	0	
Equity Synthetics	11	14	2	26	0	0	
Clearing and Execution	8			9	0		
Structured Transaction	0	0		0	0	0	
Capital Markets Prime Services Total	111	26	4	114	10	0	
PRINCIPAL INVESTING PORTFOLIO							
Global Principal Strategies	259	42	80	311	2	3	
Global Trading Strategies	382	58	291	570	(7)	1	
Global Opportunity Group	0	0	73	73	0	0	
Direct Principal Investments	209	0	69	278	0	0	
Principal Investing Portfolio Total	570	71	347	760	(3)	2	
INVESTMENT MANAGEMENT	953	396	30	1304	0	0	
INVESTMENT BANKING	92	58		174	0		
NON-CORE	65	1		67	0	0	
TOTAL FIRM	2515	1346	673	3533	24	10	

Age						Limit
Chng	YE 2007		2008			
Asia	Global	Global	High	Low	Avg	
(7)	60	420	780	239	382	815
(3)	(8)	258	329	121	210	340
1	(17)	277	358	74	192	270
11	52	640	902	349	546	940
0	(6)	383	641	305	431	675
0	4	89	204	43	80	110
0	6	187	607	171	296	480
	3	254	432	51	200	200
0	(26)	1286	1747	518	1009	850
0	0	42	88	31	52	220
0	(39)	232	1114	170	362	495
0	1	1166	1656	242	755	420
0	(44)	336	386	138	248	295
(1)	6	1412	1978	812	1261	1265
0	25	608	878	234	475	465
0	17	1152	1471	469	858	720
	(2)	150	212	102	140	200
	(1)	23	51	1	20	90
	2	132	186	77	126	200
	0	13	15	2	7	
3	7	2343	2861	1393	2068	2500
(3)	2	91	181	67	114	
7	(1)	46	129	18	63	
	7	292	520	58	168	
	(6)	18	28	9	17	
	(7)	46	105	35	62	
(9)	5	368	680	158	306	
(10)	(6)	46	386	89	139	
(1)	5	311	367	186	272	
(26)	(22)	197	359	107	200	
0	0	20	23	0	13	
0	0	30	284	18	62	
	0	18	27	7	13	
0	(1)	0	43	0	20	
(46)	(9)	711	1026	397	649	800
0	11	55	115	44	74	100
	0	0	0	0	0	
0	0	12	32	12	21	
0	0	14	26	8	18	
	0	1	44	1	17	
	0	0	0	0	0	
0	11	72	140	61	99	150
6	8	311	406	200	300	500
(9)	30	516	718	312	498	700
(6)	(6)	57	83	0	47	
0	0	148	278	0	125	
11	25	697	854	0	712	
0	0	1264	1346	451	844	800
	0	93	174	60	88	100
	0	64	126	7	73	
(43)	27	3559	4269	2142	3096	4000

DAILY RISK APPETITE REPORT 95% Annual Risk (\$Millions)

	11/30/07						Usa
							Dly
	Americas	Europe	Asia	Global	Americas	Europe	
FIXED INCOME							
IR Products	312	196	118	420	1	(52)	
Foreign Exchange	69	159	75	258	5	29	
Commodities Trading	203	75	51	277	11	(5)	
Liquid Markets Total	409	261	158	640	8	(48)	
High Grade Total	338	118	31	383	13	(6)	
-- High Grade (EM)	89	0	0	89	16	0	
-- High Grade Trading	167	72	31	187	10	(5)	
-- High Grade Loans, Pipeline & Commitments	233	87		254	3	0	
High Yield Total	992	272	121	1286	(117)	(3)	
-- High Yield (EM)	25	37	0	42	(1)	(2)	
-- High Yield Trading	124	89	102	232	(43)	(1)	
-- High Yield Loans, Pipeline & Commitments	1021	227	32	1166	(25)	(2)	
CDO	197	367	2	336	3	22	
Credit Markets Total	1134	577	133	1412	(45)	40	
Securitized Products	606	58	14	608	(5)	1	
Real Estate	831	534	184	1152	6	0	
Municipals	150			150	(11)		
Fixed Income Corporate	23	0		23	0	0	
Alternative Portfolio Solutions		132		132		0	
Fixed Income Strategic Investments	13			13	11		
Fixed Income Total	1663	1123	341	2343	(200)	(30)	
EQUITIES							
Cash	54	31	63	91	(7)	0	
Portfolio	35	18	12	46	16	(5)	
Volatility Flow	292			292	(79)		
Systematic Trading	18			18	4		
Event Driven	29	27		46	(1)	(6)	
Quants	0	52	0	52	0	0	
LM/Execution Services	332	72	63	368	(93)	(13)	
Convertibles	128	21	79	158	1	0	
Volatility	130	217	105	311	0	(1)	
Equity Strategies	75	22	162	197	13	(5)	
Corporate	20	0	0	20	1	0	
Syndicate	23	11	9	30	0	0	
Equities Strategic Investments	18			18	2		
Equities Emerging Markets		24	0	24		0	
Equities Total	524	221	274	711	(72)	(16)	
CAPITAL MARKETS PRIME SERVICES							
Firm Financing	51	16	4	55	(2)	4	
Futures		0		0		0	
Equity Financing	10	4	1	12	0	0	
Equity Synthetics	10	8	2	14	0	0	
Clearing and Execution	1			1	0		
Structured Transaction	0	0		0	0	0	
Capital Markets Prime Services Total	64	27	6	72	(2)	4	
PRINCIPAL INVESTING PORTFOLIO							
Global Principal Strategies	257	66	91	311	(4)	2	
Global Trading Strategies	385	60	198	516	4	3	
Global Opportunity Group	0	0	57	57	0	0	
Direct Principal Investments	106	0	42	148	104	0	
Principal Investing Portfolio Total	549	86	259	697	8	(1)	
INVESTMENT MANAGEMENT	939	415	19	1264	(29)	184	
INVESTMENT BANKING	92			93	40		
NON-CORE	64	1		64	(54)	0	
TOTAL FIRM	2394	1313	610	3559	(271)	38	

Age						Limit
Chng	YE 2006		2007			
Asia	Global	Global	High	Low	Avg	
19	(73)	369	665	239	342	815
1	40	122	315	121	193	340
1	24	104	358	74	170	270
11	(26)	479	902	349	503	940
0	(5)	459	641	305	440	675
0	16	0	204	43	82	110
0	(1)	426	607	179	315	480
	1	52	432	51	188	200
6	(89)	545	1747	518	909	850
0	(2)	0	88	31	54	220
3	(68)	404	1114	170	369	495
0	(24)	317	1656	242	638	420
0	(39)	117	376	138	236	295
2	(126)	775	1978	812	1224	1265
0	(7)	271	810	234	427	465
0	11	614	1279	469	786	720
	(11)	141	165	102	131	200
	0	51	51	1	20	90
	0	156	186	77	122	200
	11	15	15	2	6	
18	(322)	1611	2861	1393	1963	2500
12	2	98	181	67	116	
(22)	(15)	26	129	25	69	
	(79)	57	520	58	162	
	4	22	28	9	18	
	(7)	52	88	35	60	
0	0	0	82	0	55	
(9)	(110)	138	597	158	301	
(6)	(1)	26	386	89	136	
(8)	2	190	367	186	261	
1	4	149	359	107	203	
0	1	0	23	0	12	
(2)	0	32	284	18	70	
	2	7	18	7	11	
0	0	0	28	0	13	
(7)	(51)	382	1026	397	650	800
0	(5)	57	110	44	72	100
	0	0	0	0	0	
0	0	0	32	12	22	
0	0	0	25	8	18	
	0	0	44	1	20	
	0	0	0	0	0	
0	(5)	71	140	61	98	150
(2)	(2)	392	406	200	297	500
7	1	392	718	312	487	700
11	11	0	57	0	25	
7	110	0	148	0	39	
2	24	0	760	0	657	
2	89	451	1264	451	757	800
	8	87	95	60	80	100
	(54)	7	126	7	75	
(21)	(83)	2277	4269	2142	2975	3500

DAILY RISK APPETITE REPORT 95% Annual Risk (\$Millions)

	11/30/06						Usa
							Dly
	Americas	Europe	Asia	Global	Americas	Europe	
FIXED INCOME							
IR Products	236	204	70	369	59	25	
Liquid Market Prop	87	39	18	101	(5)	(3)	
Foreign Exchange	59	64	41	122	3	4	
Commodities Trading	103	13	9	104	(21)	0	
Liquid Markets Total	298	225	80	479	35	22	
High Grade Total	392	97	149	459	33	4	
-- High Grade Trading	361	88	149	426	32	4	
-- High Grade Loans, Pipeline & Commitments	43	23		52	1	0	
High Yield Total	278	333	114	545	(5)	6	
-- High Yield Trading	267	126	108	404	0	(1)	
-- High Yield Loans, Pipeline & Commitments	75	301	11	317	(8)	5	
CDO	52	97	1	117	2	(3)	
Emerging Markets	74	117		104	(12)	0	
Credit Markets Total	431	396	218	775	16	20	
Mortgage Trading	279		0	279	17		
Structured Finance	15	13	15	31	0	0	
Securitized Products	277	27	15	271	16	0	
Real Estate	533	114	176	614	3	0	
Municipals	141			141	5		
Fixed Income Corporate	51	0		51	0	0	
Alternative Portfolio Solutions		156		156		0	
Fixed Income Strategic Investments	15			15	0		
Fixed Income Total	1008	724	321	1611	71	35	
EQUITIES							
Cash	78	38	38	98	(5)	6	
Portfolio	8	25	5	26	(8)	2	
Volatility Flow	57			57	(15)		
Systematic Trading	22			22	(2)		
Event Driven	27	26		52	3	3	
LM/Execution Services	113	60	39	138	(33)	2	
Convertibles	128	25	8	131	3	1	
Volatility	81	143	66	190	1	2	
Equity Strategies	37	46	103	149	3	0	
Syndicate	32	0		32	(7)	(1)	
Equities Strategic Investments	7			7	0		
Equities Total	244	167	145	382	(27)	(6)	
CAPITAL MARKETS PRIME SERVICES							
Firm Financing	56	15	5	57	5	2	
Customer Financing	12	6	2	19	0	0	
Yield Enhancement		0		0		0	
Statistical Arb		2	0	2		0	
Structured Transaction	0	0			0	0	
Capital Markets Prime Services Total	68	20	7	71	5	2	
PRINCIPAL INVESTING PORTFOLIO							
Global Principal Strategies	161	72		196	(6)	2	
Global Trading Strategies	350	53	73	392	(6)	4	
INVESTMENT MANAGEMENT	414	49		451	(22)	2	
INVESTMENT BANKING	87			87	0		
NON-CORE	7	1	0	7	0	0	
TOTAL FIRM	1547	838	414	2277	81	46	

Age						Limit
Chng	YE 2005		2006			
Asia	Global	Global	High	Low	Avg	
(1)	65	221	560	180	293	500
4	(11)	112	189	62	125	250
(2)	(5)	108	156	76	116	200
2	(11)	0	183	8	55	225
(3)	83	0	699	350	452	700
14	36	265	459	212	318	450
14	36	236	426	168	272	225
	1	30	187	4	63	150
(1)	(5)	223	605	223	370	550
(1)	(2)	180	439	142	245	350
0	1	43	373	43	178	300
0	6	93	212	58	106	225
	(16)	0	149	84	116	225
12	24	0	815	485	606	900
0	17	351	416	250	345	400
0	0	41	54	21	35	100
0	17	0	404	242	338	500
0	2	167	614	141	388	600
	5	126	172	84	115	200
	0	17	65	0	40	75
	0	0	173	138	163	200
	0	0	15	15	15	
10	121	821	1654	794	1145	1625
(13)	(12)	43	167	42	96	
1	(7)	30	58	20	35	
	(15)	0	197	32	80	
	(2)	0	112	10	20	
	2	19	63	10	28	
(12)	(40)	0	268	114	156	
1	2	30	176	87	120	
(4)	0	269	356	139	198	
9	10	46	217	44	99	
	(7)	47	322	7	55	
	0	0	7	7	7	
5	(34)	362	633	285	397	550
0	6	0	84	45	59	100
0	0	0	39	19	26	
	0	0	20	0	17	
0	0	0	7	0	3	
	0	0	0	0	0	
0	6	0	116	63	86	100
	(3)	0	213	145	177	300
6	26	180	397	176	273	450
	(16)	224	467	224	300	325
	0	0	87	87	87	50
0	0	0	7	0	1	
19	164	1132	2297	1099	1574	2300

Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
February 19, 2008

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USD millions

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS					FAS 140/ Seg Cash/ Goodwill		
											Net Longs	Repo 105	Fails	Other	Rev Repos			Borrows
Global Rates	166,304	166,120	183	91,300	75,004	74,218	75,318	(1,100)	42,200	32,018	88,292	(16,441)	1,615	752	88,757	3,328	0	(99,451)
High Grade Credit	18,504	18,951	(447)	17,575	929	15,273	15,780	(506)	12,900	2,373	15,652	(649)	266	4	2,153	1,078	0	(3,240)
CDO	11,396	11,107	290	9,400	1,996	11,186	10,872	314	9,000	2,186	11,664	(739)	37	224	190	20	0	(474)
Securitized Products	63,386	63,449	(63)	64,500	(1,114)	62,032	62,130	(98)	57,500	4,532	61,119	(372)	52	1,233	1,033	16	306	(1,048)
Real Estate	65,515	65,518	(3)	61,325	4,190	64,899	64,810	89	60,500	4,399	64,726	(355)	527	0	617	0	0	(592)
High Yield	16,581	16,704	(123)	17,625	(1,044)	15,034	15,176	(142)	16,000	(966)	15,127	(192)	64	35	607	940	0	(1,541)
Municipal Bonds	7,239	7,064	175	7,500	3,195	6,947	6,775	172	6,500	3,555	6,946	0	0	1	254	38	0	(392)
Derivatives - Munis	3,456	3,450	6			3,109	3,109	(1)			3,109	0	0	0	330	17	0	0
Energy Trading	2,773	2,770	3	300	2,473	2,488	2,485	3	300	2,188	2,181	0	20	286	0	285	0	(1)
Foreign Exchange	6,551	6,369	182	3,750	2,801	6,527	6,358	169	3,600	2,927	6,327	(104)	3	301	24	0	0	(13)
FID Corporate	10,432	11,570	(1,137)	19,257	(8,824)	2,190	2,143	47	4,675	(2,485)	1,037	0	0	1,152	3,552	0	4,690	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	3,204	3,173	31	7,230	(4,026)	3,164	3,133	31	7,000	(3,836)	3,164	0	0	1	0	40	0	(79)
IBD Loans	6,932	6,940	(8)	4,000	2,932	6,923	6,931	(8)	3,700	3,223	6,923	0	0	0	0	0	9	(0)
Total FID Core:	382,274	383,184	(910)	303,762	78,512	273,990	275,021	(1,031)	223,875	50,115	286,269	(18,853)	2,585	3,989	97,517	5,477	5,290	(106,832)
Total FID Prime Services:	353,844	338,341	15,503	119,300	234,544	10,379	7,166	3,213	4,000	6,379	6,798	0	937	2,644	209,154	128,654	5,658	(7,524)
Total FID (Consolidated)	736,118	721,525	14,593	423,062	313,056	284,369	282,187	2,182	227,875	56,494	293,066	(18,853)	3,522	6,633	306,671	134,131	10,947	(114,356)
Execution Services / Liquid Market	12,359	12,440	(81)	16,140	(3,781)	9,054	8,976	78	10,290	(1,235)	8,150	(84)	499	489	76	3,247	(19)	(4,679)
Convertible Products	3,423	3,446	(24)	4,303	(880)	2,775	2,780	(5)	3,603	(827)	2,923	(259)	89	22	0	647	0	(1,289)
Volatility	32,647	32,623	24	35,212	(2,565)	28,155	28,075	80	31,061	(2,906)	24,880	(479)	250	3,504	429	4,170	(107)	(13,470)
Equities Strategies	5,004	5,016	(12)	6,364	(1,360)	3,960	3,968	(8)	4,950	(990)	3,760	(118)	12	305	0	1,044	0	(732)
Firm Relationship Loans	2,791	2,777	14	2,200	591	2,791	2,777	14	2,200	591	2,791	0	0	0	0	0	0	(0)
Equity Corporate	925	926	(1)	2,453	(1,528)	764	765	(1)	2,172	(1,408)	101	0	0	684	135	0	26	0
Total Equities Core:	57,149	57,228	(79)	66,672	(9,524)	47,500	47,320	180	54,275	(6,775)	42,605	(939)	850	4,985	640	9,109	(100)	(20,170)
Total Equities Prime Services:	125,770	127,442	(1,672)	139,330	(13,561)	41,172	41,741	(569)	49,338	(8,166)	22,292	(5,317)	1,049	23,148	2,754	45,289	36,555	(21,634)
Total Equities (Consolidated)	182,918	184,670	(1,751)	206,003	(23,084)	88,672	89,061	(389)	103,613	(14,941)	64,897	(6,256)	1,898	28,133	3,394	54,398	36,454	(41,804)
Global Principal Strategies	8,516	8,485	31	8,054	462	7,101	7,074	27	6,495	606	7,082	0	7	11	1,046	389	0	(1,434)
Global Trading Strategies	5,264	5,405	(141)	7,891	(2,627)	4,827	4,993	(165)	7,375	(2,548)	4,841	(15)	0	1	115	321	0	(481)
Global Opportunities Group	982	1,022	(40)	1,177	(195)	862	899	(37)	1,080	(218)	850	0	6	6	120	0	0	(102)
Direct Principal Investments	994	994	0	1,439	(445)	994	994	0	1,439	(445)	994	0	0	0	0	0	0	0
Total Principal Investing	15,755	15,906	(151)	18,561	(2,806)	13,784	13,959	(176)	16,389	(2,605)	13,767	(15)	13	18	1,281	690	0	(2,017)
Asset Management	9,149	9,128	21	11,463	(2,314)	8,114	6,094	21	8,442	(2,328)	3,886	0	6	2,222	44	0	2,981	(4)
Private Equity	7,018	7,043	(25)	5,219	1,799	6,955	6,981	(25)	5,073	1,882	6,933	0	0	22	0	0	62	0
Total IMD	16,167	16,171	(4)	16,682	(515)	13,070	13,074	(4)	13,515	(445)	10,819	0	6	2,244	44	0	3,063	(4)
Investment Banking Division	425	426	(1)	0	425	425	426	(1)	0	425	357	0	0	69	0	0	0	(0)
Treasury	27,486	26,976	509	40,909	(13,423)	27,259	26,750	509	9,000	18,259	20,681	0	0	6,578	0	0	227	0
Corporate Other Assets / Investments	17,897	17,897	0	17,865	32	13,989	13,989	0	15,625	(1,636)	1,626	0	0	12,364	1,000	1,000	1,908	0
Total Non-Core	45,808	45,300	508	58,774	(12,966)	41,674	41,165	508	24,625	17,049	22,664	0	0	19,010	1,000	1,000	2,134	(0)
Total All Other (Consolidated)	77,730	77,377	353	94,017	(16,287)	68,527	68,199	328	54,529	13,998	47,250	(15)	20	21,272	2,325	1,690	5,188	(2,020)
Grand Totals Consolidated	996,766	983,571	13,195	723,081	273,685	441,568	439,446	2,122	386,017	55,551	405,213	(25,124)	5,440	56,038	312,390	190,219	52,590	(158,180)
Liquid Markets Financing	304,856	289,205	15,651	81,400	223,456	8,437	3,358	3,079	1,000	5,437	6,006	0	419	12	183,890	114,858	70	(1,342)
Credit Financing	40,714	40,910	(196)	30,200	10,514	1,418	1,341	77	1,000	418	563	0	461	395	25,352	13,944	0	(80)
Clearing and Execution	67	19	48	0	67	57	3	55	0	57	0	0	57	0	9	0	0	(0)
FID Structured Transactions	425	424	1	700	(275)	271	268	3	500	(229)	229	0	0	42	102	52	0	(102)
FID Futures	7,783	7,783	0	7,000	783	2,196	2,196	0	1,500	696	0	0	0	2,196	0	0	5,587	0
Total FID Prime Services:	353,844	338,341	15,503	119,300	234,544	10,379	7,166	3,213	4,000	6,379	6,798	0	937	2,644	209,154	128,654	5,658	(7,524)
Equity Financing	111,358	112,329	(973)	118,630	(7,275)	32,053	31,941	112	37,338	(5,285)	12,735	(4,201)	970	22,549	2,497	40,227	38,579	(12,625)
Equity Synthetic	14,203	14,238	(35)	20,000	(5,797)	8,909	8,929	(19)	11,500	(2,591)	9,413	(1,116)	55	557	257	5,061	(24)	(8,830)
Clearing and Execution	25	17	8	0	25	24	14	10	0	24	0	0	24	0	0	1	0	(0)
Structured Transactions	186	858	(672)	700	(514)	186	858	(672)	500	(314)	144	0	0	42	0	0	0	(178)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	125,770	127,442	(1,672)	139,330	(13,561)	41,172	41,741	(569)	49,338	(8,166)	22,292	(5,317)	1,049	23,148	2,754	45,289	36,555	(21,634)
Total Prime Services	479,614	465,783	13,831	258,630	220,984	51,551	48,907	2,644	53,338	(1,788)	29,090	(5,317)	1,986	25,792	211,908	173,944	42,212	(29,158)

Gross Balance Sheet is \$996.8B, an increase of \$13.2B over prior day. Net Balance Sheet is \$441.6B, an increase of \$2.1B over prior day. Estimated Gross and Net Leverage is 40.2 and 17.4, respectively.

Net Variance as follows:

FIXED INCOME

- Global Rates decreased (\$1.1B) - Agencies; Passthru JV; Europe Rates Derivatives
- High Grade Credit decreased (\$0.5B) - High Grade Short Term Credit Europe and US Commercial Paper trading
- CDO increased \$0.3B - CDO ABS US, CDO CLO Cash-Syn Hybrid US derivatives

NON-CORE

- Treasury increased \$0.5B - Munis purchased for Treasury

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**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
February 19, 2008**

USD millions

AMERICAS	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS				FAS 140r Seg Cash/ Goodwill			
											Net Longs	Repo 105	Falls	Other		Rev Repos		Borrows
Global Rates	90,910	91,202	(292)	58,000	32,910	41,150	42,047	(897)	22,900	18,250	45,018	(5,838)	1,572	397	49,283	477	0	(58,398)
High Grade Credit	15,501	15,614	(112)	14,400	1,101	12,837	13,049	(211)	10,400	2,437	12,715	(140)	258	4	1,586	1,078	0	(2,697)
CDO	6,114	5,845	268	3,850	2,264	5,913	5,640	273	3,500	2,413	5,977	(181)	5	112	180	20	0	(184)
Securitized Products	50,066	50,119	(53)	51,625	(1,559)	48,789	48,864	(75)	45,000	3,789	47,729	(11)	24	1,047	1,006	16	255	(971)
Real Estate	38,903	39,004	(102)	39,575	(672)	38,291	38,302	(11)	39,000	(709)	38,249	0	42	0	611	0	0	(560)
High Yield	9,803	9,945	(143)	10,225	(422)	8,687	8,851	(164)	10,000	(1,313)	8,661	(10)	28	8	176	940	0	(1,148)
Municipal Bonds	7,239	7,064	175	7,500	3,195	6,947	6,775	172	6,500	3,565	6,946	0	0	1	254	38	0	(392)
Derivatives - Munis	3,456	3,450	6	0	0	3,109	3,109	(1)	0	0	3,109	0	0	0	330	17	0	0
Energy Trading	2,660	2,668	(8)	300	2,360	2,375	2,374	2	300	2,075	2,089	0	0	286	0	0	285	0
Foreign Exchange	4,308	4,182	126	1,900	2,408	4,308	4,182	126	1,800	2,508	4,098	(27)	3	234	0	0	0	0
FID Corporate	7,946	9,141	(1,195)	19,257	(11,311)	1,986	2,005	(19)	4,675	(2,689)	985	0	0	1,002	2,132	0	3,827	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	1,625	1,589	36	7,190	(5,565)	1,585	1,549	36	7,000	(5,415)	1,585	0	0	0	0	40	0	(79)
IBD Loans	4,081	4,080	1	2,000	2,081	4,072	4,071	1	1,700	2,372	4,072	0	0	0	0	0	9	0
Total FID Core:	242,611	243,895	(1,284)	215,822	26,790	180,500	180,819	(769)	152,775	27,725	181,232	(6,206)	1,932	3,092	55,560	2,626	4,376	(64,429)
Total FID Prime Services:	269,140	258,216	10,924	87,150	181,990	180,122	170,711	3,112	3,750	6,372	6,664	0	821	2,638	143,258	110,102	5,658	(6,804)
Total FID Americas	511,752	502,112	9,640	302,972	208,780	190,172	187,829	2,343	156,525	33,647	187,896	(6,206)	2,753	5,730	198,818	112,728	10,034	(71,232)
Execution Services / Liquid Market	9,805	9,794	11	8,950	855	6,841	6,726	114	6,900	(59)	6,605	(61)	11	286	76	2,907	(19)	(2,723)
Convertible Products	2,290	2,288	2	2,700	(410)	1,783	1,803	(20)	2,000	(217)	1,761	(10)	0	22	0	507	0	(704)
Volatility	6,509	6,572	(63)	9,300	(2,791)	4,618	4,681	(62)	6,000	(1,382)	4,570	(26)	15	59	429	1,689	(107)	(3,079)
Equities Strategies	1,298	1,279	19	1,800	(502)	1,016	990	28	1,650	(634)	786	(2)	3	229	0	282	0	(303)
Firm Relationship Loans	1,935	1,917	18	1,500	435	1,935	1,917	18	1,500	435	1,935	0	0	0	0	0	0	0
Equity Corporate	197	197	0	395	(198)	60	60	0	225	(165)	44	0	0	16	135	0	2	0
Total Equities Core:	22,034	22,047	(13)	24,645	(2,611)	16,253	16,177	76	18,275	(2,022)	15,702	(89)	28	612	640	5,286	(124)	(6,808)
Total Equities Prime Services:	78,680	79,316	(635)	86,180	(7,500)	24,452	24,594	(142)	29,438	(4,986)	12,536	(1,971)	546	13,341	2,216	32,588	19,444	(6,045)
Total Equities Americas	100,714	101,363	(649)	110,825	(10,111)	40,705	40,771	(66)	47,713	(7,008)	28,237	(2,060)	575	13,953	2,856	37,833	19,320	(12,855)
Global Principal Strategies	6,069	6,051	18	8,054	(1,985)	4,939	4,925	14	6,495	(1,556)	4,925	0	3	11	761	389	0	(1,075)
Global Trading Strategies	4,287	4,286	1	6,741	(2,454)	3,949	3,970	(20)	6,400	(2,451)	3,948	0	0	1	16	321	0	(367)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	754	754	0	1,439	(685)	754	754	0	1,439	(685)	754	0	0	0	0	0	0	0
Total Principal Investing	11,110	11,091	19	16,234	(5,124)	9,642	9,648	(6)	14,334	(4,692)	9,627	0	3	12	778	690	0	(1,441)
Asset Management	7,412	7,399	14	9,496	(2,083)	4,378	4,364	14	6,474	(2,096)	2,435	0	0	1,942	44	0	2,991	(1)
Private Equity	4,297	4,324	(27)	4,034	263	4,235	4,262	(27)	3,888	347	4,213	0	0	22	0	0	62	0
Total IMD	11,710	11,723	(13)	13,529	(1,819)	8,613	8,626	(13)	10,362	(1,749)	6,649	0	0	1,964	44	0	3,053	(1)
Investment Banking Division	213	213	0	213	0	213	213	0	213	0	144	0	0	69	0	0	0	0
Treasury	27,485	26,976	509	40,909	(13,424)	27,258	26,749	509	9,000	18,258	20,681	0	0	6,578	0	0	227	0
Corporate Other Assets / Investments	16,197	16,197	0	17,865	(1,668)	13,989	13,989	0	15,625	(1,636)	1,626	0	0	12,364	1,000	1,000	208	0
Total Non-Core	43,895	43,386	509	58,774	(14,879)	41,460	40,951	509	24,625	16,835	22,450	0	0	19,010	1,000	1,000	435	0
Total All Other Americas	66,714	66,199	515	88,537	(21,822)	59,715	59,225	490	49,321	10,394	38,726	0	3	20,986	1,822	1,690	3,488	(1,442)
Grand Totals Americas	679,180	669,674	9,506	502,334	176,846	290,592	287,825	2,767	253,559	37,033	254,860	(8,266)	3,330	40,668	203,496	152,251	32,842	(85,529)
Liquid Markets Financing	230,484	219,955	10,529	61,400	169,084	6,350	3,312	3,038	1,000	5,350	5,976	0	383	12	126,533	97,530	70	(6,640)
Credit Financing	30,500	30,155	345	18,500	12,000	1,358	1,341	17	1,000	358	563	0	401	395	16,622	12,519	0	(52)
Clearing and Execution	58	9	49	0	58	57	3	55	0	57	0	0	57	0	1	0	0	(0)
FID Structured Transactions	315	314	1	250	65	161	159	2	250	(89)	125	0	0	36	102	52	0	(102)
FID Futures	7,783	7,783	0	7,000	783	2,196	2,196	0	1,500	696	0	0	0	2,196	0	0	5,587	0
Total FID Prime Services:	269,140	258,216	10,924	87,150	181,990	10,122	7,011	3,112	3,750	6,372	6,664	0	821	2,638	143,258	110,102	5,658	(6,804)
Equity Financing	70,633	71,188	(555)	73,930	(3,297)	20,501	20,581	(80)	23,188	(2,688)	8,598	(1,940)	537	13,305	2,119	28,545	19,489	(1,132)
Equity Synthetic	7,925	8,004	(80)	12,000	(4,075)	3,829	3,890	(61)	6,000	(2,171)	3,852	(32)	9	0	97	4,023	(24)	(4,914)
Clearing and Execution	0	1	(1)	0	0	0	1	(1)	0	0	0	0	0	0	0	0	0	(0)
Structured Transactions	122	122	0	250	(128)	122	122	0	250	(128)	86	0	0	36	0	0	0	(0)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	78,680	79,316	(635)	86,180	(7,500)	24,452	24,594	(142)	29,438	(4,986)	12,536	(1,971)	546	13,341	2,216	32,588	19,444	(6,045)
Total Prime Services Americas	347,821	337,532	10,289	173,330	174,490	34,575	31,605	2,970	33,188	1,386	19,199	(1,971)	1,367	15,979	145,474	142,670	25,102	(12,849)

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
February 19, 2008**

USD millions

EUROPE	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		FAS 140/ Seg Cash/ Gouthill
Global Rates	56,914	57,008	(94)	17,300	39,614	22,868	23,457	(589)	12,300	10,568	33,094	(10,566)	44	297	34,046	0	0	(34,344)
High Grade Credit	2,000	2,359	(360)	1,555	445	1,506	1,824	(319)	1,000	506	1,837	(337)	5	0	494	0	0	(473)
CDO	3,367	3,347	20	4,000	(633)	3,363	3,323	40	4,000	(637)	3,663	(445)	33	112	5	0	0	(15)
Securitized Products	11,475	11,485	(10)	10,875	600	11,398	11,421	(23)	10,500	898	11,545	(361)	28	186	27	0	51	(27)
Real Estate	16,969	16,870	99	14,750	2,219	16,963	16,864	99	14,500	2,463	16,833	(355)	485	0	6	0	0	(6)
High Yield	3,669	3,696	(26)	4,900	(1,231)	3,324	3,348	(23)	4,000	(676)	3,457	(168)	35	0	345	0	0	(293)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	113	112	1	0	113	112	112	1	0	112	93	0	20	0	0	0	0	(1)
Foreign Exchange	502	494	8	750	(248)	478	483	(5)	700	(222)	555	(77)	0	0	24	0	0	(13)
FID Corporate	2,287	2,295	(8)	0	2,287	5	5	(0)	0	5	5	0	0	0	1,420	0	863	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	1,579	1,584	(5)	40	1,539	1,579	1,584	(5)	0	1,579	1,579	0	0	0	0	0	0	0
IBD Loans	2,851	2,860	(9)	2,000	851	2,851	2,860	(9)	2,000	851	2,851	0	0	0	0	0	0	(0)
Total FID Core:	101,726	102,108	(382)	56,170	45,556	64,447	65,279	(832)	49,000	15,447	75,512	(12,308)	649	594	36,365	0	914	(35,177)
Total FID Prime Services:	61,411	61,650	(240)	24,150	37,261	256	155	101	250	6	134	0	116	6	54,642	6,512	0	(664)
Total FID Europe	163,136	163,758	(622)	80,320	82,816	64,703	65,434	(731)	49,250	15,453	75,646	(12,308)	765	600	91,007	6,512	914	(35,836)
Execution Services	1,613	1,718	(105)	5,515	(3,902)	1,285	1,333	(48)	1,765	(479)	842	(23)	480	6	0	328	0	(1,934)
Convertible Products	659	690	(31)	1,025	(366)	536	505	31	1,025	(489)	651	(199)	83	0	123	0	0	(542)
Volatility	18,908	18,884	24	19,990	(1,082)	16,416	16,331	85	19,336	(2,920)	13,863	(453)	214	2,792	0	2,492	0	(10,001)
Equities Strategies	446	423	23	664	(219)	417	393	24	550	(133)	447	(30)	0	0	0	28	0	(150)
Firm Relationship Loans	856	860	(3)	700	156	856	860	(3)	700	156	856	0	0	0	0	0	0	(0)
Equity Corporate	23	23	(0)	125	(102)	23	23	(0)	125	(102)	23	0	0	0	0	0	0	0
Total Equities Core:	22,504	22,597	(92)	28,019	(5,515)	19,533	19,445	88	23,501	(3,967)	16,682	(704)	757	2,798	0	2,971	0	(12,626)
Total Equities Prime Services:	31,670	32,740	(1,070)	36,950	(5,280)	11,078	11,553	(475)	13,550	(2,472)	7,007	(2,867)	366	6,572	378	7,944	12,270	(13,912)
Total Equities Europe	54,174	55,336	(1,163)	64,969	(10,795)	30,611	30,998	(387)	37,051	(6,440)	23,689	(3,571)	1,123	9,370	378	10,915	12,270	(26,538)
Global Principal Strategies	1,376	1,375	1	0	1,376	1,140	1,140	1	0	1,140	1,140	0	0	0	236	0	0	(312)
Global Trading Strategies	403	407	(4)	800	(397)	336	342	(6)	675	(339)	351	(15)	0	0	67	0	0	(82)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	1,780	1,782	(3)	800	980	1,476	1,482	(5)	675	801	1,491	(15)	0	0	303	0	0	(395)
Asset Management	1,856	1,649	207	1,888	(232)	1,656	1,649	7	1,888	(232)	1,370	0	6	280	0	0	0	(3)
Private Equity	2,456	2,454	2	914	1,542	2,456	2,454	2	914	1,542	2,456	0	0	0	0	0	0	0
Total IMD	4,112	4,104	8	2,802	1,310	4,112	4,104	8	2,802	1,310	3,825	0	6	280	0	0	0	(3)
Investment Banking Division	146	146	(0)	0	146	146	146	(0)	0	146	146	0	0	0	0	0	0	(0)
Treasury	1	1	(0)	0	1	1	1	(0)	0	1	1	0	0	0	0	0	0	0
Corporate Other Assets / Investments	1,700	1,700	0	0	1,700	0	0	0	0	0	0	0	0	0	0	0	1,700	0
Total Non-Core	1,846	1,846	(0)	0	1,846	146	147	(0)	0	146	146	0	0	0	0	0	1,700	(0)
Total All Other Europe	7,737	7,733	5	3,602	4,135	5,734	5,732	2	3,477	2,257	5,462	(15)	7	280	303	0	1,700	(397)
Grand Totals Europe	225,047	226,827	(1,780)	148,891	76,156	101,048	102,164	(1,116)	89,778	11,271	104,797	(15,895)	1,895	10,250	91,689	17,428	14,883	(62,771)
Liquid Markets Financing	51,078	50,775	302	12,000	39,078	87	45	41	0	87	30	0	56	0	45,904	5,087	0	(636)
Credit Financing	10,215	10,755	(541)	11,700	(1,485)	60	0	60	0	60	0	0	60	0	8,730	1,425	0	(28)
Clearing and Execution	8	10	(2)	0	8	0	0	0	0	0	0	0	0	0	8	0	0	0
FID Structured Transactions	110	110	0	450	(340)	110	110	0	250	(140)	104	0	0	6	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	61,411	61,650	(240)	24,150	37,261	256	155	101	250	6	134	0	116	6	54,642	6,512	0	(664)
Equity Financing	28,513	28,945	(432)	33,000	(4,487)	8,459	8,300	159	10,800	(2,341)	3,375	(1,783)	300	6,566	378	7,407	12,270	(11,494)
Equity Synthetic	3,069	3,043	26	3,500	(431)	2,532	2,505	27	2,500	32	3,574	(1,084)	43	0	0	537	0	(2,240)
Clearing and Execution	24	16	8	0	24	23	13	10	0	23	0	0	23	0	1	0	0	0
Structured Transactions	64	735	(672)	450	(386)	64	735	(672)	250	(186)	58	0	0	6	0	0	0	(178)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	31,670	32,740	(1,070)	36,950	(5,280)	11,078	11,553	(475)	13,550	(2,472)	7,007	(2,867)	366	6,572	378	7,944	12,270	(13,912)
Total Prime Services Europe	93,080	94,390	(1,310)	61,100	31,980	11,334	11,708	(375)	13,800	(2,466)	7,141	(2,867)	482	6,578	55,020	14,457	12,270	(14,576)

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
February 19, 2008**

USD millions

ASIA	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 19-Feb-08	Prior 15-Feb-08	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS				FAS 140/ Seg Cash/ Goodwill			
											Net Longs	Repo 105	Fails	Other		Rev Repos		Borrows
Global Rates	18,480	17,911	570	16,000	2,480	10,201	9,814	386	7,000	3,201	10,180	(37)	0	58	5,429	2,851	0	(6,709)
High Grade Credit	1,003	978	25	1,620	(617)	930	907	23	1,500	(570)	1,100	(172)	3	0	73	0	0	(88)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	1,915	1,914	1	1,550	365	1,911	1,909	1	1,500	411	2,025	(114)	0	0	5	0	0	(278)
Securitized Products	1,845	1,845	(0)	2,000	(155)	1,845	1,845	(0)	2,000	(155)	1,845	0	0	0	0	0	0	(51)
Real Estate	9,644	9,644	(0)	7,000	2,644	9,644	9,644	(0)	7,000	2,644	9,644	0	0	0	0	0	0	(27)
High Yield	3,109	3,063	46	2,500	609	3,023	2,978	45	2,000	1,023	3,009	(14)	1	27	86	0	0	(100)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	1,741	1,693	48	1,100	641	1,741	1,693	48	1,100	641	1,673	0	0	68	0	0	0	0
FID Corporate	200	134	66	0	200	199	133	66	0	199	48	0	0	151	0	0	0	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	37,937	37,181	756	31,770	6,167	29,493	28,923	570	22,100	7,393	29,524	(338)	4	303	5,592	2,851	0	(7,232)
Total FID Prime Services:	23,294	18,475	4,819	8,000	15,294	0	0	(0)	0	0	0	0	0	0	11,253	12,040	0	(56)
Total FID Asia	61,230	55,655	5,575	39,770	21,460	29,493	28,923	570	22,100	7,393	29,524	(398)	4	303	16,846	14,891	0	(7,289)
Execution Services / Liquid Market	940	928	12	1,675	(735)	928	916	12	1,625	(697)	702	0	28	198	0	12	0	(22)
Convertible Products	474	469	6	578	(104)	457	452	5	578	(121)	511	(60)	6	0	0	18	0	(43)
Volatility	7,230	7,167	62	5,922	1,308	7,121	7,063	58	5,725	1,396	6,447	0	21	654	0	108	0	(391)
Equities Strategies	3,250	3,315	(65)	3,900	(640)	2,526	2,585	(59)	2,750	(224)	2,527	(86)	9	77	0	734	0	(279)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	706	706	0	1,933	(1,227)	682	682	0	1,822	(1,140)	34	0	0	648	0	24	0	0
Total Equities Core:	12,611	12,584	26	14,008	(1,397)	11,714	11,698	16	12,500	(785)	10,221	(146)	64	1,576	0	872	24	(734)
Total Equities Prime Services:	15,420	15,386	33	16,200	(780)	5,642	5,594	48	6,350	(708)	2,749	(479)	136	3,235	160	4,777	4,841	(1,676)
Total Equities Asia	28,030	27,970	60	30,208	(2,178)	17,356	17,292	64	18,850	(1,493)	12,970	(625)	201	4,811	160	5,649	4,865	(2,411)
Global Principal Strategies	1,070	1,059	12	0	1,070	1,021	1,009	12	0	1,021	1,017	0	4	0	49	0	0	(47)
Global Trading Strategies	574	712	(138)	350	224	542	681	(139)	300	242	542	0	0	0	31	0	0	(31)
Global Opportunities Group	982	1,022	(40)	1,177	(195)	862	899	(37)	1,080	(218)	850	0	6	6	120	0	0	(102)
Direct Principal Investments	240	240	(0)	0	240	240	240	(0)	0	240	240	0	0	0	0	0	0	0
Total Principal Investing	2,865	3,033	(167)	1,527	1,338	2,666	2,830	(164)	1,380	1,286	2,649	0	10	6	200	0	0	(181)
Asset Management	81	80	1	80	1	81	80	1	80	1	81	0	0	0	0	0	0	0
Private Equity	265	264	0	271	(6)	265	264	0	271	(6)	265	0	0	0	0	0	0	0
Total IMD	346	345	1	351	(5)	345	345	1	351	(6)	345	0	0	0	0	0	0	0
Investment Banking Division	67	67	0	0	67	67	67	0	0	67	67	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	67	67	0	0	67	67	67	0	0	67	67	0	0	0	0	0	0	0
Total All Other Asia	3,278	3,445	(167)	1,878	1,400	3,078	3,242	(163)	1,731	1,347	3,062	0	10	6	200	0	0	(181)
Grand Totals Asia	92,539	87,070	5,468	71,856	20,683	49,928	49,457	471	42,681	7,247	45,557	(863)	215	5,120	17,205	20,541	4,865	(9,880)
Liquid Markets Financing	23,294	18,475	4,819	8,000	15,294	0	0	(0)	0	0	0	0	0	0	11,253	12,040	0	(56)
Credit Financing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	23,294	18,475	4,819	8,000	15,294	0	0	(0)	0	0	0	0	0	0	11,253	12,040	0	(56)
Equity Financing	12,210	12,195	15	11,700	510	3,093	3,060	34	3,350	(257)	762	(479)	133	2,678	0	4,276	4,841	(0)
Equity Synthetic	3,210	3,191	19	4,500	(1,290)	2,549	2,534	15	3,000	(451)	1,988	(0)	4	557	160	501	0	(1,676)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	15,420	15,386	33	16,200	(780)	5,642	5,594	48	6,350	(708)	2,749	(479)	136	3,235	160	4,777	4,841	(1,676)
Total Prime Services Asia	38,713	33,861	4,853	24,200	14,513	5,642	5,594	48	6,350	(708)	2,749	(479)	136	3,235	11,413	16,817	4,841	(1,733)

Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
November 30, 2007

Printed: 2/12/2010 10:13 AM

USD millions

FINAL

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS					FAS 140/ Seg Cash/ Goodwill		
											Net Longs	Repo 105	Falls	Other	Rev Repos			Borrows
Global Rates	115,280	117,042	(1,762)	91,300	23,980	47,133	54,331	(7,198)	42,200	4,933	71,496	(26,923)	729	1,831	66,237	1,910	0	(66,246)
High Grade Credit	13,518	15,344	(1,827)	17,575	(4,057)	10,256	11,958	(1,702)	12,500	(2,244)	11,027	(1,102)	243	88	2,258	1,004	0	(13,132)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	10,487	10,440	47	9,400	1,087	10,214	10,169	45	9,000	1,214	10,511	(559)	35	227	256	17	0	(236)
Securitized Products	65,571	66,949	(1,377)	64,500	1,071	62,859	65,401	(2,542)	57,500	5,359	61,330	(370)	24	1,874	2,371	44	298	(342)
Real Estate	64,643	68,470	(3,828)	61,325	3,318	64,274	68,074	(3,800)	60,500	3,774	64,577	(321)	1	17	368	0	0	(396)
High Yield	15,393	15,912	(519)	17,625	(2,232)	13,938	14,467	(529)	16,500	(2,562)	14,101	(306)	43	101	878	777	0	(1,525)
Municipal Bonds	3,571	3,995	(424)	7,500	(91)	3,298	3,702	(404)	6,500	120	3,297	0	0	1	251	22	0	(348)
GIC / Armo	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	3,838	3,311	527	0	1,778	3,322	2,796	527	300	1,493	3,311	0	12	0	502	14	0	0
Energy Trading	2,078	2,214	(135)	300	1,778	1,793	1,929	(135)	300	1,493	1,785	0	2	6	0	285	0	(3)
Foreign Exchange	5,198	6,470	(1,271)	3,650	1,548	5,114	6,381	(1,267)	3,500	1,614	4,894	(148)	2	364	84	0	0	(99)
FID Corporate	8,870	8,408	462	15,482	(6,612)	2,102	1,637	466	800	1,302	1,060	0	0	1,042	3,041	0	3,727	(0)
Insurance Products Group	156	157	(1)	0	156	156	157	(1)	0	156	156	(0)	0	0	0	0	0	0
FID Corp Loans	1,717	1,715	2	7,230	(5,513)	1,677	1,675	2	7,000	(5,323)	1,677	0	0	0	0	40	0	(79)
IBD Loans	5,013	5,354	(341)	4,000	1,013	5,004	5,345	(341)	3,700	1,304	5,003	0	0	2	0	9	0	(0)
Total FID Core:	315,334	325,781	(10,447)	299,887	15,447	231,141	248,020	(16,879)	220,000	11,141	254,224	(29,727)	1,091	5,553	76,407	3,827	4,319	(82,410)
Total FID Prime Services:	96,637	258,336	(161,700)	91,152	5,485	6,673	4,611	2,062	3,000	3,673	1,139	0	2,864	2,670	50,007	34,848	5,108	(1,647)
Total FID (Consolidated)	411,971	584,117	(172,146)	391,039	20,932	237,815	252,632	(14,817)	223,000	14,815	255,364	(29,727)	3,955	8,223	126,054	38,675	9,427	(84,057)
Execution Services / Liquid Market	11,797	10,820	977	13,375	(1,578)	9,200	8,243	957	10,725	(1,525)	7,467	(189)	602	1,299	109	2,490	0	(3,198)
Convertible Products	4,256	4,183	73	6,493	(2,237)	3,601	3,538	63	5,703	(2,101)	3,535	(93)	94	65	0	655	0	(1,252)
Volatility	37,093	35,253	1,839	36,137	956	31,411	29,814	1,597	30,975	436	28,587	(1,131)	208	3,746	830	5,064	(12)	(18,929)
Equities Strategies	5,009	4,449	561	6,363	(1,354)	3,882	3,387	495	4,850	(968)	3,646	(102)	14	325	0	1,128	0	(521)
Firm Relationship Loans	2,212	2,205	7	1,639	573	2,212	2,205	7	1,639	573	2,212	0	0	0	0	0	0	0
Equity Corporate	697	638	58	1,516	(819)	443	406	37	1,330	(887)	102	(0)	0	341	161	0	94	(0)
Total Equities Core:	61,064	57,559	3,505	65,523	(4,459)	50,749	47,593	3,155	55,222	(4,473)	45,550	(1,495)	918	5,776	900	9,336	80	(23,900)
Total Equities Prime Services:	123,843	125,495	(1,653)	118,400	5,443	38,226	41,657	(3,430)	45,991	(7,765)	24,574	(7,359)	1,418	19,593	6,063	41,874	37,679	(16,491)
Total Equities (Consolidated)	184,907	183,055	1,852	183,923	984	88,975	89,250	(275)	101,213	(12,238)	70,124	(8,854)	2,336	25,369	6,963	51,211	37,759	(40,391)
Global Principal Strategies	7,533	7,486	48	10,200	(2,667)	6,207	6,190	17	8,000	(1,793)	6,217	(23)	2	11	984	342	0	(1,241)
Global Trading Strategies	4,477	4,412	65	10,095	(5,618)	4,134	4,057	76	9,000	(4,866)	4,153	(31)	11	1	240	103	0	(379)
Global Opportunities Group	811	755	56	600	211	701	684	17	600	101	695	0	0	6	110	0	0	(92)
Direct Principal Investments	768	756	12	0	768	768	756	12	0	768	768	0	0	0	0	0	0	0
Total Principal Investing	13,588	13,408	180	20,895	(7,307)	11,810	11,687	122	17,600	(5,790)	11,832	(54)	13	18	1,334	445	0	(1,712)
Asset Management	8,987	9,312	(324)	8,017	970	5,868	6,195	(327)	4,732	1,136	3,103	0	6	2,759	45	3	3,071	(1)
Private Equity	6,157	5,638	519	4,935	1,222	6,004	5,485	519	4,834	1,170	5,945	0	2	57	0	9,945	0	153
Total IMD	15,144	14,949	195	12,952	2,192	11,872	11,681	191	9,566	2,306	9,049	0	7	2,815	45	3	3,224	(1)
Investment Banking Division	768	504	264	0	768	768	504	264	0	768	699	0	0	69	0	0	0	0
Treasury	46,375	25,322	21,053	30,886	15,489	8,590	25,131	(16,541)	6,000	2,590	2,227	0	0	6,363	27,408	10,150	227	0
Corporate Other Assets / Investments	18,309	17,033	1,277	18,740	(431)	13,129	14,825	(1,696)	16,500	(3,371)	2,468	0	(274)	10,935	832	2,086	2,263	0
Total Non-Core	65,453	42,859	22,594	49,626	15,827	22,487	40,460	(17,973)	22,500	(13)	5,394	0	(274)	17,367	28,240	12,236	2,490	0
Total All Other (Consolidated)	94,185	71,216	22,969	83,473	10,712	46,169	63,828	(17,659)	49,666	(3,497)	28,275	(54)	(253)	20,200	29,619	12,683	5,714	(1,712)
Grand Totals Consolidated	691,063	838,388	(147,325)	658,435	32,628	372,958	405,709	(32,751)	373,879	(920)	351,763	(38,634)	6,038	53,792	162,635	102,569	52,900	(125,160)
Liquid Markets Financing	61,393	214,881	(153,488)	59,552	1,841	2,776	1,430	1,346	1,000	1,776	383	0	2,381	12	34,494	24,054	70	(1,504)
Credit Financing	26,741	36,582	(9,841)	25,900	841	1,444	1,347	98	500	944	562	0	473	409	14,554	10,742	0	(41)
Cleaning and Execution	920	881	39	0	920	10	1	9	0	10	0	0	10	0	909	0	0	0
FID Structured Transactions	350	169	181	700	(350)	247	86	181	500	(253)	194	0	0	53	50	52	0	(102)
FID Futures	7,233	5,824	1,409	5,000	2,233	2,196	1,767	428	1,000	1,196	0	0	0	2,196	0	0	5,038	0
Total FID Prime Services:	96,637	258,336	(161,700)	91,152	5,485	6,673	4,611	2,062	3,000	3,673	1,139	0	2,864	2,670	50,007	34,848	5,108	(1,647)
Equity Financing	111,943	113,058	(1,115)	97,700	14,243	30,132	33,620	(3,488)	34,291	(4,159)	15,694	(5,674)	1,285	18,828	5,777	38,352	37,682	(10,792)
Equity Synthetic	11,510	12,326	(816)	20,000	(8,490)	7,704	7,926	(222)	11,200	(3,496)	8,703	(1,685)	128	558	287	3,522	(3)	(5,510)
Cleaning and Execution	6	10	(5)	0	6	5	9	(4)	0	5	0	0	5	0	0	0	0	(0)
Structured Transactions	385	101	284	700	(315)	385	101	284	500	(115)	177	0	0	207	0	0	0	(186)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	123,843	125,495	(1,653)	118,400	5,443	38,226	41,657	(3,430)	45,991	(7,765)	24,574	(7,359)	1,418	19,593	6,063	41,874	37,679	(16,491)
Total Prime Services	220,479	383,832	(163,352)	209,552	10,927	44,900	46,268	(1,368)	48,991	(4,091)	25,713	(7,359)	4,282	22,263	56,070	76,723	42,787	(18,137)

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007**

AMERICAS	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts		
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS				Rev Repos	Borrows		FAS 140/ Seg Cash/ Goodwill	
											Net Longs	Repo 105	Fails	Other					
Global Rates	70,875	65,703	5,171	58,000	12,875	27,486	28,298	(812)	22,900	4,586	34,273	(7,862)	610	466	43,388	0	0	0	(41,316)
High Grade Credit	10,949	12,948	(2,000)	14,400	(3,451)	8,450	10,324	(1,874)	10,400	(1,950)	8,461	(231)	216	4	1,495	1,004	0	0	(12,347)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	5,953	5,938	16	3,850	2,103	5,692	5,679	13	3,500	2,192	5,577	(159)	30	243	244	17	0	0	(219)
Securitized Products	51,647	53,262	(1,615)	51,625	22	48,985	51,760	(2,774)	45,000	3,985	47,988	(5)	24	998	2,371	44	248	0	(342)
Real Estate	39,034	40,696	(1,662)	39,575	(541)	38,671	40,305	(1,634)	39,000	(329)	38,670	0	1	0	363	0	0	0	(366)
High Yield	8,399	8,952	(554)	10,225	(1,826)	7,443	8,001	(559)	10,000	(2,557)	7,424	(15)	25	8	179	777	0	0	(1,038)
Municipal Bonds	3,571	3,995	(424)	7,500	(91)	3,298	3,702	(404)	6,500	120	3,297	0	0	1	251	22	0	0	(348)
GIC / Armo	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	3,838	3,311	527	0	3,311	3,322	2,796	527	0	3,311	0	0	12	0	502	14	0	0	0
Energy Trading	2,013	2,142	(129)	300	1,713	1,728	1,858	(129)	300	1,428	1,722	0	0	6	0	0	0	0	285
Foreign Exchange	4,080	5,366	(1,286)	1,900	2,180	4,080	5,366	(1,286)	1,800	2,280	3,867	(22)	2	234	0	0	0	0	(9)
FID Corporate	7,878	7,422	456	13,995	(6,117)	1,974	1,514	460	800	1,174	1,020	0	0	953	3,040	0	2,864	0	0
Insurance Products Group	156	157	(1)	0	156	156	157	(1)	0	156	156	(0)	0	0	0	0	0	0	0
FID Corp Loans	1,387	1,385	2	7,190	(5,803)	1,348	1,345	2	7,000	(6,652)	1,348	0	0	0	0	40	0	0	(79)
IBD Loans	3,236	3,569	(333)	2,000	1,236	3,227	3,560	(333)	1,700	1,527	3,225	0	0	2	0	0	0	0	9
Total FID Core:	213,015	214,846	(1,831)	210,560	2,455	155,859	164,663	(8,804)	148,900	6,959	160,318	(8,294)	920	2,915	51,834	1,917	3,406	56,055	(1,397)
Total FID Prime Services:	74,094	210,030	(135,936)	63,002	11,092	5,459	4,501	958	2,750	2,709	1,050	0	1,762	2,647	30,941	32,587	5,108	(1,397)	(1,397)
Total FID Americas	287,110	424,876	(137,766)	273,562	13,548	161,318	169,164	(7,845)	151,650	9,668	161,368	(8,294)	2,682	5,562	82,775	34,503	8,514	(57,452)	(57,452)
Execution Services / Liquid Market	8,734	7,816	918	8,600	134	6,286	5,389	897	6,900	(614)	5,559	(123)	71	779	109	2,341	0	0	(2,527)
Convertible Products	2,947	2,878	69	4,275	(1,328)	2,331	2,265	66	3,725	(1,394)	2,371	(63)	0	22	0	616	0	0	(849)
Volatility	8,607	8,969	(362)	9,100	(493)	4,848	5,401	(553)	5,750	(902)	4,915	(216)	10	139	630	3,140	0	0	(1,848)
Equities Strategies	1,074	856	218	1,800	(726)	854	837	216	1,550	(698)	626	(3)	2	229	0	220	0	0	(237)
Firm Relationship Loans	1,650	1,642	8	1,159	461	1,650	1,642	8	1,159	461	1,650	0	0	0	0	0	0	0	0
Equity Corporate	275	258	17	706	(431)	60	65	(5)	527	(467)	44	(0)	0	16	161	0	0	0	(0)
Total Equities Core:	23,286	22,419	867	25,670	(2,384)	16,029	15,400	629	19,641	(3,612)	15,165	(404)	83	1,185	900	6,317	40	(8,462)	(8,462)
Total Equities Prime Services:	77,464	78,415	(951)	73,950	3,514	22,596	24,823	(2,227)	26,885	(4,289)	13,373	(2,917)	822	11,318	5,575	28,980	20,313	(3,674)	(3,674)
Total Equities Americas	100,750	100,834	(83)	99,620	1,130	38,625	40,223	(1,598)	46,526	(7,901)	28,538	(3,321)	906	12,503	6,475	35,297	20,353	(12,136)	(12,136)
Global Principal Strategies	5,319	5,304	15	10,200	(4,881)	4,372	4,343	29	8,000	(3,628)	4,360	0	1	11	805	342	0	0	(885)
Global Trading Strategies	3,480	3,423	57	8,945	(5,465)	3,175	3,120	55	8,025	(4,850)	3,175	(9)	8	1	202	103	0	0	(331)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	547	541	7	0	547	547	541	7	0	547	547	0	0	0	0	0	0	0	0
Total Principal Investing	9,346	9,267	79	19,145	(9,799)	8,095	8,004	91	16,025	(7,930)	8,083	(9)	10	12	806	445	0	(1,216)	(1,216)
Asset Management	6,817	7,498	(681)	6,734	83	3,698	4,382	(684)	3,644	54	1,677	0	0	2,021	45	3	3,071	0	(0)
Private Equity	4,103	4,857	(755)	4,047	56	3,950	4,705	(755)	3,946	4	3,891	0	2	57	0	0	153	0	0
Total IMD	10,920	12,356	(1,436)	10,781	139	7,648	9,087	(1,440)	7,590	58	5,568	0	2	2,078	45	3	3,224	(0)	(0)
Investment Banking Division	653	289	364	0	653	553	289	264	0	553	484	0	0	69	0	0	0	0	0
Treasury	46,375	25,322	21,053	30,886	15,489	8,590	25,130	(16,541)	6,000	2,590	2,227	0	0	6,363	27,408	10,150	227	0	0
Corporate Other Assets / Investments	16,720	17,033	(313)	18,740	(2,020)	13,129	14,825	(1,696)	16,500	(3,371)	2,468	0	(274)	10,935	832	2,086	674	0	0
Total Non-Core	63,647	42,643	21,004	49,626	14,021	22,271	40,244	(17,973)	22,500	(229)	5,178	0	(274)	17,367	28,240	12,236	901	(1,216)	(1,216)
Total All Other Americas	83,913	64,266	19,647	79,552	4,361	38,014	57,335	(19,321)	46,115	(8,101)	18,829	(9)	(263)	19,456	29,091	12,683	4,125	(1,216)	(1,216)
Grand Totals Americas	471,773	589,975	(118,203)	452,734	19,039	237,956	266,721	(28,765)	244,291	(6,335)	208,735	(11,625)	3,325	37,521	118,341	82,484	32,992	(70,804)	(70,804)
Liquid Markets Financing	44,241	174,373	(130,132)	41,052	3,189	1,701	1,421	281	1,000	701	383	0	1,306	12	18,986	23,483	70	0	(1,269)
Credit Financing	21,564	28,933	(7,369)	16,700	4,864	1,416	1,294	123	500	916	562	0	445	409	11,097	9,051	0	0	(25)
Clearing and Execution	818	780	38	0	818	10	1	9	0	10	0	0	10	0	807	0	0	0	0
FID Structured Transactions	238	120	117	250	(12)	135	18	118	250	(115)	105	0	0	30	50	52	0	0	(102)
FID Futures	7,233	5,824	1,409	5,000	2,233	2,196	1,767	428	1,000	1,196	0	0	0	2,196	0	0	5,038	0	0
Total FID Prime Services:	74,094	210,030	(135,936)	63,002	11,092	5,459	4,501	958	2,750	2,709	1,050	0	1,762	2,647	30,941	32,587	5,108	(1,397)	(1,397)
Equity Financing	72,130	72,860	(729)	61,700	10,430	19,848	21,826	(1,978)	20,635	(787)	10,663	(2,836)	732	11,288	5,436	26,531	20,315	0	(1,591)
Equity Synthetic	5,215	5,507	(292)	12,000	(6,785)	2,630	2,950	(320)	6,000	(3,370)	2,621	(81)	90	0	139	2,449	0	0	(2,083)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	118	48	71	250	(132)	118	48	71	250	(132)	89	0	0	30	0	0	0	0	(0)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	77,464	78,415	(951)	73,950	3,514	22,596	24,823	(2,227)	26,885	(4,289)	13,373	(2,917)	822	11,318	5,575	28,980	20,313	(3,674)	(3,674)
Total Prime Services Americas	151,559	288,445	(136,886)	136,952	14,607	28,055	29,324	(1,269)	29,635	(1,580)	1								

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007**

USD millions

EUROPE	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 30-Nov-07	Prior 28-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 28-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		FAS 140/ Seg Cash/ Goodwill
Global Rates	28,597	34,176	(5,578)	17,300	11,297	13,024	18,608	(5,585)	12,300	724	28,242	(18,073)	91	765	15,573	0	0	(15,826)
High Grade Credit	1,425	1,317	108	1,565	(130)	787	669	118	1,000	(213)	1,240	(557)	21	84	639	0	0	(686)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	2,430	2,426	4	4,000	(1,570)	2,423	2,419	4	4,000	(1,577)	2,758	(280)	4	(58)	7	0	0	(16)
Securitized Products	11,899	11,774	126	10,875	1,024	11,849	11,728	120	10,500	1,349	11,337	(364)	0	876	0	0	51	(0)
Real Estate	17,121	19,293	(2,172)	14,750	2,371	17,116	19,287	(2,172)	14,500	2,616	17,420	(321)	0	17	6	0	0	(6)
High Yield	4,239	4,239	(1)	4,900	(661)	3,806	3,806	(0)	4,000	(194)	3,995	(258)	12	56	433	0	0	(411)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armc	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	65	71	(6)	0	65	65	71	(6)	0	65	63	0	2	0	0	0	0	(3)
Foreign Exchange	311	336	(25)	750	(439)	311	332	(22)	700	(389)	340	(124)	0	95	0	0	0	(98)
FID Corporate	868	868	0	1,396	(528)	5	5	0	0	5	5	0	0	0	0	0	863	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	329	330	(1)	40	289	329	330	(1)	0	329	329	0	0	0	0	0	0	0
IBD Loans	1,777	1,785	(8)	2,000	(223)	1,777	1,785	(8)	2,000	(223)	1,777	0	0	0	0	0	0	(0)
Total FID Core:	69,062	76,614	(7,552)	57,566	11,496	51,492	59,042	(7,551)	49,000	2,492	67,506	(17,978)	130	1,834	16,657	0	914	(17,047)
Total FID Prime Services:	20,472	36,135	(15,664)	20,150	322	1,071	111	960	250	821	89	0	959	23	16,246	3,155	0	(188)
Total FID Europe	89,534	112,750	(23,216)	77,716	11,818	52,563	59,153	(6,590)	49,250	3,313	67,595	(17,978)	1,089	1,858	32,902	3,155	914	(17,236)
Execution Services	1,688	1,758	(70)	3,100	(1,412)	1,585	1,643	(59)	2,200	(615)	913	(45)	513	204	0	103	0	(601)
Convertible Products	763	741	23	1,640	(877)	735	709	26	1,400	(665)	631	(0)	62	42	0	28	0	(371)
Volatility	20,082	18,466	1,617	21,115	(1,033)	18,417	16,843	1,574	19,500	(1,083)	15,878	(904)	182	3,261	0	1,666	0	(13,350)
Equities Strategies	196	170	26	663	(467)	185	160	25	550	(365)	159	(5)	6	26	0	10	0	(50)
Firm Relationship Loans	563	563	(0)	450	113	563	563	(0)	450	113	563	0	0	0	0	0	0	0
Equity Corporate	24	24	(0)	375	(351)	24	24	(0)	375	(351)	24	0	0	0	0	0	0	0
Total Equities Core:	23,316	21,720	1,595	27,343	(4,027)	21,509	19,942	1,566	24,475	(2,966)	18,167	(955)	763	3,533	0	1,807	0	(14,372)
Total Equities Prime Services:	30,793	32,072	(1,279)	30,250	543	10,204	11,397	(1,193)	12,900	(2,696)	7,816	(3,557)	407	5,538	340	7,965	12,284	(11,149)
Total Equities Europe	54,109	53,792	316	57,593	(3,484)	31,712	31,339	374	37,375	(5,663)	25,983	(4,512)	1,171	9,071	340	9,772	12,284	(25,521)
Global Principal Strategies	1,165	1,128	38	0	1,165	851	855	(4)	0	851	868	(17)	1	0	314	0	0	(288)
Global Trading Strategies	287	300	(13)	800	(513)	267	275	(7)	675	(408)	288	(22)	0	0	20	0	0	(18)
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Principal Investing	1,452	1,427	25	800	652	1,118	1,130	(11)	675	443	1,166	(39)	1	0	334	0	0	(305)
Asset Management	2,154	1,813	341	1,283	871	2,154	1,813	341	1,088	1,066	1,410	0	6	738	0	0	0	(0)
Private Equity	1,847	250	1,598	789	1,058	1,847	250	1,598	789	1,058	1,847	0	0	0	0	0	0	(0)
Total IMD	4,001	2,063	1,938	2,072	1,929	4,001	2,063	1,938	1,877	2,124	3,258	0	6	738	0	0	0	(0)
Investment Banking Division	147	147	0	0	147	147	147	0	0	147	147	0	0	0	0	0	0	0
Treasury	1	1	(0)	0	1	1	1	(0)	0	1	1	0	0	0	0	0	0	0
Corporate Other Assets / Investments	1,590	0	1,590	0	1,590	0	0	0	0	0	0	0	0	0	0	0	1,590	0
Total Non-Core	1,737	147	1,590	0	1,737	147	147	0	0	147	147	0	0	0	0	0	1,590	0
Total All Other Europe	7,191	3,638	3,553	2,872	4,319	5,267	3,340	1,927	2,552	2,715	4,561	(39)	7	738	334	0	1,590	(306)
Grand Totals Europe	150,833	170,180	(19,346)	138,181	12,652	89,542	93,832	(4,289)	89,177	365	98,139	(22,529)	2,266	11,667	33,577	12,927	14,787	(43,062)
Liquid Markets Financing	15,081	28,337	(13,256)	10,500	4,581	931	9	922	0	931	0	0	931	0	12,687	1,463	0	(173)
Credit Financing	5,176	7,649	(2,472)	9,200	(4,024)	28	53	(25)	0	28	0	0	28	0	3,457	1,691	0	(15)
Clearing and Execution	102	101	1	0	102	0	0	(0)	0	0	0	0	0	0	102	0	0	0
FID Structured Transactions	112	49	64	450	(338)	112	49	64	250	(138)	89	0	0	23	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	20,472	36,135	(15,664)	20,150	322	1,071	111	960	250	821	89	0	959	23	16,246	3,155	0	(188)
Equity Financing	27,723	28,288	(565)	26,300	1,423	7,523	8,594	(1,071)	10,450	(2,927)	3,941	(2,120)	368	5,334	340	7,576	12,284	(9,201)
Equity Synthetic	2,798	3,720	(922)	3,500	(702)	2,410	2,740	(330)	2,200	210	3,786	(1,437)	35	27	0	388	0	(1,759)
Clearing and Execution	5	10	(5)	0	5	5	9	(4)	0	5	0	0	5	0	0	0	0	0
Structured Transactions	266	54	213	450	(184)	266	54	213	250	16	89	0	0	178	0	0	0	(188)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	30,793	32,072	(1,279)	30,250	543	10,204	11,397	(1,193)	12,900	(2,696)	7,816	(3,557)	407	5,538	340	7,965	12,284	(11,149)
Total Prime Services Europe	51,265	68,207	(16,943)	50,400	865	11,275	11,508	(232)	13,150	(1,875)	7,905	(3,557)	1,366	5,561	16,586	11,119	12,284	(11,337)

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2007**

USD millions

ASIA	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-07	Prior 29-Nov-07	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		FAS 140/ Seg Cash/ Goodwill
Global Rates	15,808	17,163	(1,355)	16,000	(192)	6,623	7,423	(801)	7,000	(377)	8,982	(2,988)	28	600	7,276	1,910	0	(9,105)
High Grade Credit	1,144	1,079	65	1,620	(475)	1,019	965	54	1,100	(81)	1,325	(313)	7	0	125	0	0	(58)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	2,104	2,076	28	1,550	554	2,099	2,071	28	1,500	599	2,176	(120)	1	42	5	0	0	0
Securitized Products	2,025	1,913	112	2,000	25	2,025	1,913	112	2,000	25	2,025	0	0	0	0	0	0	0
Real Estate	8,487	8,482	6	7,000	1,487	8,487	8,482	6	7,000	1,487	8,487	0	0	0	(0)	0	0	(27)
High Yield	2,756	2,721	35	2,500	256	2,690	2,660	30	2,500	190	2,682	(34)	5	37	66	0	0	(76)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GLC / Armc	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	808	767	40	1,000	(192)	723	682	41	1,000	(277)	688	0	0	35	84	0	0	0
FID Corporate	125	119	6	91	34	124	118	6	0	124	35	0	0	89	0	0	0	(9)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	33,256	34,320	(1,064)	31,761	1,495	23,790	24,315	(525)	22,100	1,690	26,400	(3,454)	41	803	7,556	1,910	0	(9,307)
Total FID Prime Services:	2,071	12,171	(10,100)	8,000	(5,929)	143	(0)	143	0	143	0	0	143	0	2,820	(893)	0	(61)
Total FID Asia	35,327	46,491	(11,164)	39,761	(4,434)	23,934	24,315	(381)	22,100	1,834	26,400	(3,454)	184	803	10,377	1,017	0	(9,369)
Execution Services / Liquid Market	1,375	1,246	129	1,675	(300)	1,329	1,211	118	1,625	(296)	995	(1)	18	317	0	46	0	(70)
Convertible Products	546	575	(29)	578	(32)	535	565	(29)	578	(42)	533	(30)	32	0	0	11	0	(33)
Volatility	8,403	7,819	584	5,922	2,481	8,146	7,570	576	5,725	2,421	7,794	(11)	16	346	0	258	0	(730)
Equities Strategies	3,740	3,424	316	3,900	(160)	2,843	2,589	253	2,750	93	2,861	(94)	5	70	0	897	0	(234)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	398	356	42	435	(37)	359	317	42	428	(69)	34	0	0	325	0	0	39	0
Total Equities Core:	14,463	13,421	1,042	12,510	1,953	13,212	12,251	960	11,106	2,106	12,218	(136)	71	1,058	0	1,212	39	(1,067)
Total Equities Prime Services:	15,585	15,008	577	14,200	1,385	5,426	5,437	(11)	6,206	(780)	3,385	(884)	188	2,737	148	4,929	5,082	(1,667)
Total Equities Asia	30,048	28,429	1,619	26,710	3,338	18,638	17,688	949	17,312	1,326	15,603	(1,020)	260	3,795	148	6,141	5,121	(2,734)
Global Principal Strategies	1,049	1,054	(5)	0	1,049	984	992	(8)	0	984	989	(5)	0	0	65	0	0	(68)
Global Trading Strategies	710	689	20	350	360	691	663	29	300	391	689	0	3	0	18	0	0	(30)
Global Opportunities Group	811	755	56	600	211	701	684	17	600	101	695	0	0	5	110	0	0	(92)
Direct Principal Investments	221	215	6	0	221	221	215	6	0	221	221	0	0	0	0	0	0	0
Total Principal Investing	2,790	2,714	76	950	1,840	2,597	2,554	43	900	1,697	2,594	(5)	3	6	193	0	0	(190)
Asset Management	16	0	16	0	16	16	0	16	0	16	16	0	0	0	0	0	0	0
Private Equity	207	531	(324)	99	108	207	531	(324)	99	108	207	0	0	0	0	0	0	0
Total IMD	223	531	(308)	99	124	223	531	(308)	99	124	223	0	0	0	0	0	0	0
Investment Banking Division	69	69	(0)	0	69	69	69	(0)	0	69	69	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	69	69	(0)	0	69	69	69	(0)	0	69	69	0	0	0	0	0	0	0
Total All Other Asia	3,081	3,313	(231)	1,049	2,032	2,988	3,153	(265)	999	1,989	2,885	(5)	3	6	193	0	0	(190)
Grand Totals Asia	68,457	78,233	(9,776)	67,520	937	45,460	45,157	303	40,411	5,049	44,889	(4,480)	447	4,604	10,717	7,158	5,121	(12,293)
Liquid Markets Financing	2,071	12,171	(10,100)	8,000	(5,929)	143	(0)	143	0	143	0	0	143	0	2,820	(893)	0	(61)
Credit Financing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	2,071	12,171	(10,100)	8,000	(5,929)	143	(0)	143	0	143	0	0	143	0	2,820	(893)	0	(61)
Equity Financing	12,089	11,910	179	9,700	2,389	2,762	3,201	(439)	3,206	(444)	1,089	(719)	186	2,206	0	4,245	5,082	(0)
Equity Synthetic	3,496	3,098	398	4,500	(1,004)	2,664	2,236	428	3,000	(336)	2,296	(166)	3	531	148	684	0	(1,887)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	15,585	15,008	577	14,200	1,385	5,426	5,437	(11)	6,206	(780)	3,385	(884)	188	2,737	148	4,929	5,082	(1,667)
Total Prime Services Asia	17,656	27,179	(9,523)	22,200	(4,544)	5,569	5,437	133	6,206	(637)	3,385	(884)	332	2,737	2,968	4,037	5,082	(1,729)

Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
November 30, 2006

Printed: 2/12/2010 10:13 AM

USD millions

FINAL

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today	Prior	Variance	Gross	Over	Today	Prior	Variance	Net	Over	Net BS				FAS 140/			
	30-Nov-06	29-Nov-06	Incr/(Decr)	Target	(Under)	30-Nov-06	29-Nov-06	Incr/(Decr)	Target	(Under)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		Seg Cash/ Goodwill
Interest Rate Products - Governments	55,680	53,294	2,387	56,650	18,225	24,703	28,793	(4,090)	35,850	238	33,917	(10,402)	142	1,046	26,367	4,610	0	(31,500)
Interest Rate Products - Derivatives	19,194	22,424	(3,230)	23,500	(4,306)	11,384	14,610	(3,225)	17,800	(6,416)	17,820	(6,453)	2	15	7,412	398	0	(7,308)
Prop Trading	17,895	15,566	2,329	23,500	(5,605)	3,513	2,842	671	5,000	(1,487)	2,323	0	0	1,190	14,382	0	0	(17,619)
High Grade Credit	16,417	16,723	(305)	17,100	(404)	11,190	12,407	(1,217)	12,475	(1,074)	12,270	(1,236)	156	0	3,213	2,015	0	(6,895)
High Grade Credit - Esoteric	279	243	35	0	279	211	188	23	0	211	211	0	0	0	67	0	0	(78)
Emerging Markets	4,695	4,513	183	5,200	(505)	2,709	2,683	26	3,825	(1,116)	3,127	(515)	97	0	1,985	0	0	(1,781)
CDO	9,514	8,712	803	7,700	1,814	9,269	8,472	796	7,700	1,569	9,483	(215)	0	0	217	29	0	(237)
Mortgage Trading	50,743	55,436	(4,693)	48,000	2,743	43,793	48,954	(5,161)	42,000	1,793	43,125	0	356	312	6,925	16	9	(3,148)
Real Estate	34,064	34,410	(347)	35,500	(1,436)	33,536	33,867	(331)	35,500	(1,964)	33,565	(32)	3	0	528	0	0	(557)
Structured Finance	8,659	8,819	(160)	11,500	(2,841)	8,324	8,510	(186)	10,500	(2,176)	8,151	(348)	96	425	320	0	15	(384)
High Yield	7,236	7,078	158	6,300	936	6,170	6,031	139	5,600	570	6,158	(3)	14	0	290	776	0	(1,245)
Municipal Bonds	5,854	2,325	3,529	4,500	3,307	5,595	2,062	3,534	3,800	3,701	5,595	0	0	1	256	3	0	(257)
GIC / Armo	21	21	0	0	0	21	21	0	0	0	21	0	0	0	0	0	0	(0)
Derivatives - Munis	1,932	1,722	210	0	1,932	1,884	1,669	215	0	1,884	1,770	0	114	0	48	0	0	(54)
Energy Trading	127	127	(0)	500	(373)	127	127	(0)	500	(373)	127	0	0	0	0	0	0	(0)
Foreign Exchange	2,683	1,847	836	2,050	633	2,680	1,844	836	2,050	630	2,674	(3)	8	0	4	0	0	(0)
FID Corporate	8,470	6,860	1,610	6,000	2,470	2,259	870	1,389	50	2,209	39	0	0	2,220	2,801	0	3,410	0
Insurance Products Group	91	92	(1)	0	91	91	92	(1)	0	91	99	(7)	0	0	0	0	0	0
FID Corp Loans	1,181	1,217	(37)	1,480	(299)	1,046	1,082	(37)	1,250	(204)	1,046	0	0	0	0	135	0	(271)
IBD Loans	2,530	2,571	(41)	2,000	530	2,520	2,562	(41)	1,700	820	2,519	0	0	2	0	1	9	(1)
Total FID Core:	247,266	244,001	3,265	227,980	19,286	171,025	177,686	(6,661)	167,800	3,225	184,041	(19,213)	987	5,210	64,811	7,986	3,443	(71,337)
Total FID Prime Services:	72,859	200,299	(127,441)	77,350	(4,491)	3,307	4,815	(1,508)	2,700	607	606	0	788	1,913	23,913	43,388	2,250	(2,998)
Total FID (Consolidated)	320,125	444,300	(124,175)	305,330	14,795	174,332	182,501	(8,169)	170,500	3,832	184,647	(19,213)	1,775	7,123	88,725	51,375	5,694	(74,336)
Execution Services / Liquid Market	10,060	9,867	193	10,500	(440)	7,560	7,404	156	7,650	(90)	6,551	(10)	544	475	34	2,466	0	(3,125)
Convertible Products	5,911	5,568	343	5,500	411	4,553	4,555	(2)	4,350	203	4,570	(254)	37	0	428	930	0	(1,534)
Volatility	25,339	26,507	(1,169)	23,650	1,689	20,635	21,633	(998)	19,500	1,135	18,708	(285)	37	2,175	172	4,532	0	(8,013)
Equities Strategies	2,841	2,846	(5)	3,150	(309)	1,856	1,836	20	2,100	(244)	1,836	(63)	60	23	0	985	0	(516)
Firm Relationship Loans	1,486	1,531	(45)	1,300	186	1,486	1,531	(45)	1,300	186	1,486	0	0	0	0	0	0	(0)
Equity Corporate	2,776	2,747	29	2,200	576	2,137	2,167	(31)	1,900	237	110	0	453	1,574	427	0	212	(0)
Total Equities Core:	48,412	49,066	(654)	46,300	2,112	38,226	39,126	(900)	36,800	1,426	33,461	(611)	1,130	4,246	1,061	8,913	212	(13,188)
Total Equities Prime Services:	74,184	76,252	(2,069)	87,650	(13,466)	29,537	30,714	(1,178)	31,400	(1,863)	20,813	(4,480)	931	12,272	5,358	32,936	6,353	(17,141)
Total Equities (Consolidated)	122,595	125,319	(2,723)	133,950	(11,355)	67,763	69,840	(2,078)	68,200	(437)	54,274	(5,091)	2,062	16,518	6,420	41,848	6,565	(30,330)
Total Global Principal Strat.	4,784	4,680	104	4,700	84	3,612	3,549	63	3,200	412	3,790	(182)	4	0	873	299	0	(1,124)
Total Global Trading Strat.	4,673	4,571	101	4,750	(77)	3,761	3,715	46	4,000	(239)	3,788	(33)	6	0	290	622	0	(915)
Asset Management	5,994	5,348	646	4,908	1,086	3,057	2,408	649	2,057	1,000	1,570	0	64	1,424	36	0	2,900	(12)
Private Equity	2,675	4,213	(1,538)	1,194	1,481	2,606	4,143	(1,538)	1,054	1,552	2,605	0	0	0	0	0	70	0
Total IMD	8,669	9,561	(892)	6,102	2,567	5,663	6,551	(889)	3,111	2,552	4,175	0	64	1,424	36	0	2,970	(12)
Investment Banking Division	78	78	0	0	78	78	78	0	78	0	0	0	0	78	0	0	0	0
Treasury	36,978	21,410	15,568	39,806	(2,828)	6,284	21,410	(15,126)	5,000	1,284	1,047	0	0	5,237	24,694	6,000	0	0
Corporate Other Assets / Investments	5,643	12,223	(6,580)	12,364	(6,721)	7,443	10,000	(2,557)	10,000	(2,557)	(806)	0	0	8,050	(3,546)	1,422	324	0
Total Non-Core	42,700	33,711	8,989	52,170	(9,470)	13,806	31,488	(17,682)	15,000	(1,194)	441	0	0	13,366	21,148	7,422	324	0
Total All Other (Consolidated)	60,825	52,523	8,302	67,722	(6,897)	26,842	45,303	(18,461)	25,311	1,531	12,193	(215)	73	14,790	22,346	8,344	3,294	(1,136)
Grand Totals Consolidated	503,545	622,142	(118,597)	507,002	(3,457)	268,936	297,644	(28,708)	264,011	4,925	251,114	(24,519)	3,910	38,431	117,490	101,567	15,552	(106,717)
Liquid Markets Financing	45,686	167,298	(121,632)	52,850	(7,164)	1,289	2,741	(1,452)	1,000	289	30	0	673	588	9,375	35,002	0	(2,848)
Credit Financing	22,616	28,280	(5,664)	20,600	2,016	196	143	54	0	196	3	0	109	85	14,080	8,339	0	(55)
Clearing and Execution	458	405	52	0	458	47	7	40	0	47	41	0	6	0	411	0	0	0
FID Structured Transactions	680	878	(197)	700	(20)	586	735	(150)	700	(114)	532	0	0	54	47	48	0	(95)
FID Futures	3,439	3,439	0	3,200	239	1,189	1,189	0	1,000	189	0	0	0	1,189	0	0	2,250	0
Total FID Prime Services:	72,859	200,299	(127,441)	77,350	(4,491)	3,307	4,815	(1,508)	2,700	607	606	0	788	1,913	23,913	43,388	2,250	(2,998)
Equity Financing	55,507	57,769	(2,262)	74,450	(18,943)	17,725	19,180	(1,455)	23,100	(5,375)	9,140	(3,684)	820	11,449	5,223	26,205	6,353	(8,344)
Equity Synthetic	17,728	17,538	190	12,500	5,228	10,931	10,677	254	7,600	3,331	11,139	(796)	111	477	135	6,661	0	(8,619)
Clearing and Execution	361	360	1	0	361	292	292	0	0	292	0	0	0	292	0	69	0	(0)
Structured Transactions	588	585	3	700	(112)	588	585	3	700	(112)	534	0	0	54	0	0	0	(178)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	74,184	76,252	(2,069)	87,650	(13,466)	29,537	30,714	(1,178)	31,400	(1,863)	20,813	(4,480)	931	12,272	5,358	32,936	6,353	(17,141)
Total Prime Services	147,042	276,552	(129,509)	165,000	(17,958)	32,844	35,529	(2,685)	34,100	(1,								

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2006**

FINAL

USD millions

AMERICAS

	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 30-Nov-06	Prior 29-Nov-06	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-06	Prior 29-Nov-06	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS				Rev Repos	Borrows		FAS 140/ Seg Cash/ Goodwill
											Net Longs	Repo 105	Fails	Other				
Interest Rate Products - Governments	36,710	30,638	6,072	36,050	5,749	17,088	17,343	(255)	22,000	(387)	19,280	(3,359)	122	1,046	19,622	0	0	(19,887)
Interest Rate Products - Derivatives	5,089	5,138	(50)			4,524	4,557	(32)			4,509	0	0	15	564	0	0	(379)
Prop Trading	16,430	14,217	2,212	20,000	(3,570)	3,292	2,609	682	3,500	(208)	2,101	0	0	1,190	13,138	0	0	(16,359)
High Grade Credit	13,175	13,093	83	11,350	2,104	9,090	9,149	(59)	8,425	876	9,055	(121)	156	0	2,070	2,015	0	(5,508)
High Grade Credit - Esoteric	279	243	35			211	188	23			211	0	0	0	67	0	0	(78)
Emerging Markets	2,447	2,300	148	2,500	(63)	1,684	1,581	4	1,825	(241)	1,561	(22)	45	0	862	0	0	(731)
CDO	5,626	4,892	734	4,200	1,426	5,403	4,676	727	4,200	1,203	5,418	(14)	0	0	194	29	0	(203)
Mortgage Trading	50,660	55,353	(4,693)	48,000	2,660	43,737	48,897	(5,161)	42,000	1,737	43,069	0	356	312	6,899	16	9	(3,122)
Real Estate	22,605	22,498	106	22,800	(195)	22,079	21,956	123	22,800	(721)	22,077	0	2	0	525	0	0	(508)
Structured Finance	2,183	2,051	132	3,300	(1,117)	1,863	1,757	106	3,000	(1,137)	1,791	(4)	78	0	320	0	0	(321)
High Yield	3,778	3,634	144	3,750	28	2,922	2,790	133	3,050	(128)	2,910	0	12	0	79	776	0	(992)
Municipal Bonds	5,864	2,325	3,529	4,500	3,307	5,595	2,062	3,534	3,800	3,701	5,595	0	0	1	256	3	0	(257)
GIC / Armo	21	21	0			21	21	0			21	0	0	0	0	0	0	(0)
Derivatives - Munis	1,932	1,722	210			1,884	1,669	215			1,770	0	114	0	48	0	0	(54)
Energy Trading	127	127	(0)	500	(373)	127	127	(0)	500	(373)	127	0	0	0	0	0	0	(0)
Foreign Exchange	2,391	1,561	830	1,900	491	2,387	1,558	829	1,900	487	2,380	(3)	0	0	4	0	0	(0)
FID Corporate	7,639	6,027	1,612	5,450	2,189	2,220	829	1,391	0	2,220	0	0	2,220	2,801	0	2,618	0	0
Insurance Products Group	91	92	(1)	0	91	91	92	(1)	0	91	99	(7)	0	0	0	0	0	0
FID Corp Loans	936	958	(23)	1,440	(504)	801	823	(23)	1,210	(409)	801	0	0	0	135	0	0	(271)
IBD Loans	1,021	1,044	(22)	1,500	(479)	1,012	1,035	(23)	1,200	(188)	1,010	0	0	2	0	1	9	(1)
Total FID Core:	178,993	167,935	11,058	167,240	11,753	125,932	123,719	2,213	119,410	6,522	123,795	(3,530)	882	4,785	47,446	2,978	2,636	(48,672)
Total FID Prime Services:	63,480	182,598	(119,119)	53,600	9,880	2,940	4,008	(1,068)	2,250	690	272	0	781	1,887	13,604	44,685	2,250	(2,832)
Total FID Americas	242,473	350,533	(108,061)	220,840	21,633	128,872	127,727	1,145	121,660	7,212	124,067	(3,530)	1,663	6,672	61,050	47,664	4,886	(51,505)
Execution Services / Liquid Market	7,875	7,733	143	7,400	475	5,604	5,493	111	5,200	404	5,160	0	99	345	34	2,238	0	(2,209)
Convertible Products	4,438	4,399	39	4,200	238	3,629	3,635	(5)	3,200	429	3,629	0	0	0	808	0	0	(946)
Volatility	7,335	7,491	(157)	6,100	1,235	4,506	4,513	(7)	4,200	306	3,616	0	6	885	172	2,666	0	(3,285)
Equities Strategies	535	511	24	800	(265)	394	376	18	650	(256)	394	0	0	0	141	0	0	(153)
Firm Relationship Loans	1,155	1,173	(18)	1,000	155	1,155	1,173	(18)	1,000	155	1,155	0	0	0	0	0	0	(0)
Equity Corporate	2,019	2,070	(51)	1,800	219	1,665	1,665	(0)	1,500	165	87	0	453	1,124	319	0	36	(0)
Total Equities Core:	23,357	23,377	(20)	21,300	2,057	16,954	16,854	99	15,750	1,204	14,042	0	558	2,354	525	5,843	36	(6,592)
Total Equities Prime Services:	44,388	44,031	356	50,800	(6,412)	14,678	15,663	(985)	17,100	(2,422)	9,162	(1,351)	438	6,429	4,266	22,095	3,349	(5,391)
Total Equities Americas	67,745	67,408	337	72,100	(4,355)	31,531	32,517	(885)	32,850	(1,213)	23,204	(1,351)	996	8,783	4,790	27,939	3,384	(11,983)
Total Global Principal Strat.	3,593	3,537	56	4,700	(1,107)	2,726	2,695	31	3,200	(474)	2,726	0	0	0	568	299	0	(955)
Total Global Trading Strat. - Ame	4,115	4,030	84	3,600	515	3,257	3,228	29	3,025	232	3,257	0	0	0	235	622	0	(853)
Asset Management	5,450	4,816	634	4,908	542	2,514	1,876	637	2,057	457	1,079	0	11	1,424	36	0	2,900	(4)
Private Equity	2,294	3,767	(1,473)	1,194	1,100	2,225	3,698	(1,473)	1,054	1,171	2,224	0	0	0	0	0	70	0
Total IMD	7,744	8,584	(839)	6,102	1,642	4,738	5,574	(836)	3,111	1,627	3,303	0	11	1,424	36	0	2,970	(4)
Investment Banking Division	78	78	0	0	78	78	78	0	0	78	0	0	0	78	0	0	0	0
Treasury	36,978	21,409	15,568	39,806	(2,828)	6,284	21,409	(15,126)	5,000	1,284	1,046	0	0	5,237	24,694	6,000	0	0
Corporate Other Assets / Investments	5,643	12,223	(6,580)	12,364	(6,721)	7,443	10,000	(2,557)	10,000	(2,557)	(606)	0	0	8,050	(3,546)	1,422	324	0
Total Non-Core	42,699	33,710	8,989	52,170	(9,471)	13,806	31,488	(17,682)	15,000	(1,194)	440	0	0	13,366	21,148	7,422	324	0
Total All Other Americas	58,151	49,861	8,290	66,572	(8,421)	24,527	42,985	(18,458)	24,336	191	9,726	0	11	14,790	21,987	8,344	3,294	(1,712)
Grand Totals Americas	368,369	467,802	(99,434)	359,512	8,857	185,031	203,229	(18,198)	178,846	6,185	156,997	(4,882)	2,670	30,245	87,828	83,946	11,564	(65,200)
Liquid Markets Financing	40,356	154,503	(114,147)	37,350	3,006	1,288	2,452	(1,164)	1,000	288	30	0	671	586	1,659	37,410	0	(2,683)
Credit Financing	18,916	23,886	(4,971)	12,800	6,116	192	138	54	0	192	3	0	105	85	11,497	7,227	0	(54)
Clearing and Execution	449	405	44	0	449	47	7	40	0	47	41	0	6	0	402	0	0	0
FID Structured Transactions	320	365	(45)	250	70	225	223	2	250	(25)	198	0	0	27	47	48	0	(95)
FID Futures	3,439	3,439	0	3,200	239	1,189	1,189	0	1,000	189	0	0	0	1,189	0	2,250	0	0
Total FID Prime Services:	63,480	182,598	(119,119)	53,600	9,880	2,940	4,008	(1,068)	2,250	690	272	0	781	1,887	13,604	44,685	2,250	(2,832)
Equity Financing	33,636	33,489	147	44,850	(11,214)	8,919	10,116	(1,197)	13,000	(4,081)	3,931	(1,351)	348	5,991	4,223	17,146	3,349	(598)
Equity Synthetic	10,164	9,956	208	5,700	4,464	5,240	5,029	211	3,850	1,390	5,031	0	90	119	43	4,881	0	(4,793)
Clearing and Execution	360	360	0	360	0	292	292	0	292	0	200	0	0	292	0	68	0	0
Structured Transactions	227	226	1	250	(23)	227	226	1	250	(23)	200	0	0	27	0	0	0	(0)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	44,388	44,031	356	50,800	(6,412)	14,678	15,663	(985)	17,100	(2,422)	9,162	(1,351)	438	6,429	4,266	22,095	3,349	(5,391)
Total Prime Services Americas	107,868	226,630	(118,762)	104,400	3,468	17,618	19,670	(2,053)	19,350	(1,732)	9,434	(1,351)	1,219	8,316	17,870	66,781	5,599	(8,223)

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2006**

FINAL

USD millions

EUROPE	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today 30-Nov-06	Prior 29-Nov-06	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 30-Nov-06	Prior 29-Nov-06	Variance Incr/(Decr)	Net Target	Over (Under)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		FAS 140/ Seg Cash/ Goodwill
Interest Rate Products - Governments	8,490	10,348	(1,858)	12,000	8,968	3,271	5,907	(2,636)	8,000	1,148	8,792	(5,541)	20	0	5,219	0	0	(5,293)
Interest Rate Products - Derivatives	12,478	15,352	(2,874)			5,877	8,783	(2,905)			11,673	(5,798)	2	0	6,601	0	0	(6,342)
Prop Trading	1,465	1,349	116	3,000	(1,535)	222	233	(11)	1,000	(778)	222	0	0	1,244	0	0	(1,260)	
High Grade Credit	1,933	2,100	(167)	3,950	(2,017)	977	1,890	(913)	2,500	(1,523)	1,893	(916)	0	0	956	0	0	(923)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Emerging Markets	2,248	2,213	35	2,700	(452)	1,125	1,103	22	2,000	(875)	1,566	(494)	53	0	1,123	0	0	(1,050)
CDO	2,704	2,628	77	2,000	704	2,688	2,611	77	2,000	688	2,888	(200)	0	0	17	0	0	(34)
Mortgage Trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Real Estate	7,161	7,216	(55)	7,300	(139)	7,158	7,215	(57)	7,300	(142)	7,190	(32)	1	0	2	0	0	(50)
Structured Finance	5,409	5,744	(335)	7,875	(2,466)	5,393	5,729	(335)	7,175	(1,782)	5,292	(344)	20	425	0	0	15	(0)
High Yield	2,548	2,533	15	1,250	1,298	2,376	2,363	12	1,250	1,126	2,375	(2)	2	0	172	0	0	(195)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Aruco	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	25	20	5	150	(125)	25	20	5	150	(125)	17	0	8	0	0	0	0	(0)
FID Corporate	792	792	0	550	242	0	0	0	50	(50)	0	0	0	0	0	0	792	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	245	259	(14)	40	205	245	259	(14)	40	205	245	0	0	0	0	0	0	0
TBD Loans	1,509	1,527	(18)	500	1,009	1,509	1,527	(18)	500	1,009	1,509	0	0	0	0	0	0	(0)
Total FID Core:	47,007	52,081	(5,074)	41,315	5,692	30,865	37,639	(6,774)	31,965	(1,100)	43,662	(13,327)	105	425	15,334	0	807	(15,146)
Total FID Prime Services:	9,379	9,079	299	16,750	(7,371)	367	807	(440)	450	(83)	334	0	6	26	6,666	2,345	0	(124)
Total FID Europe	56,386	61,160	(4,774)	58,065	(1,679)	31,232	38,446	(7,214)	32,415	(1,183)	43,996	(13,327)	112	451	22,001	2,345	807	(15,270)
Execution Services	1,492	1,412	80	2,300	(808)	1,303	1,226	78	1,950	(647)	948	(10)	365	0	0	189	0	(865)
Convertible Products	1,416	1,112	304	1,200	216	873	871	3	1,050	(177)	1,090	(254)	37	0	428	114	0	(580)
Volatility	14,238	15,090	(852)	12,700	1,538	12,556	13,387	(831)	10,900	1,656	11,529	(285)	30	1,282	0	1,682	0	(4,378)
Equities Strategies	293	295	(2)	450	(157)	269	265	3	350	(81)	320	(63)	12	0	0	24	0	(91)
Firm Relationship Loans	330	358	(28)	300	30	330	358	(28)	300	30	330	0	0	0	0	0	0	0
Equity Corporate	130	23	108	0	130	22	23	(0)	0	22	22	0	0	0	108	0	0	0
Total Equities Core:	17,900	18,281	(380)	16,950	950	15,355	16,130	(775)	14,550	805	14,239	(611)	444	1,282	536	2,009	0	(5,914)
Total Equities Prime Services:	20,336	22,751	(2,415)	29,500	(9,164)	9,993	10,081	(88)	10,500	(507)	8,200	(2,591)	384	4,000	1,000	7,232	2,111	(10,593)
Total Equities Europe	38,236	41,032	(2,796)	46,450	(8,214)	25,348	26,211	(863)	25,050	298	22,439	(3,201)	828	5,282	1,537	9,241	2,111	(16,506)
Total Global Principal Strat.	1,191	1,143	48	0	1,191	886	853	32	0	886	1,064	(182)	4	0	305	0	0	(269)
Total Global Trading Strat. - Eur	259	248	11	800	(541)	242	231	11	675	(433)	272	(33)	3	0	17	0	0	(29)
Asset Management	544	532	12	0	544	544	532	12	0	544	491	0	53	0	0	0	0	(8)
Private Equity	381	445	(65)	0	381	381	445	(65)	0	381	381	0	0	0	0	0	0	0
Total IMD	924	977	(53)	0	924	924	977	(53)	0	924	872	0	53	0	0	0	0	(9)
Investment Banking Division	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Treasury	1	1	0	0	1	1	1	0	0	1	1	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	1	1	0	0	1	1	1	0	0	1	1	0	0	0	0	0	0	0
Total All Other Europe	2,375	2,369	5	800	1,575	2,053	2,062	(9)	675	1,378	2,208	(215)	60	0	322	0	0	(306)
Grand Totals Europe	96,997	104,561	(7,564)	105,315	(8,318)	58,633	66,719	(8,086)	58,140	493	68,644	(16,743)	999	5,733	23,859	11,586	2,918	(32,082)
Liquid Markets Financing	5,310	4,173	1,137	8,500	(3,190)	2	290	(288)	0	2	0	0	2	0	4,074	1,234	0	(123)
Credit Financing	3,700	4,384	(684)	7,800	(4,100)	5	5	(0)	0	5	0	0	5	0	2,584	1,112	0	(1)
Clearing and Execution	9	0	9	0	9	0	0	0	0	0	0	0	0	0	9	0	0	0
FID Structured Transactions	361	512	(152)	450	(89)	361	512	(152)	450	(89)	334	0	0	26	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	9,379	9,079	299	16,750	(7,371)	367	807	(440)	450	(83)	334	0	6	26	6,666	2,345	0	(124)
Equity Financing	15,760	18,172	(2,412)	25,250	(9,490)	6,543	6,649	(106)	7,900	(1,357)	4,210	(1,795)	367	3,760	1,000	6,108	2,111	(7,745)
Equity Synthetic	4,214	4,220	(5)	3,800	414	3,090	3,073	17	2,150	940	3,655	(796)	16	214	0	1,125	0	(2,669)
Clearing and Execution	1	0	1	0	1	0	0	0	0	0	0	0	0	0	0	1	0	(0)
Structured Transactions	361	359	2	450	(89)	361	359	2	450	(89)	334	0	0	26	0	0	0	(175)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	20,336	22,751	(2,415)	29,500	(9,164)	9,993	10,081	(88)	10,500	(507)	8,200	(2,591)	384	4,000	1,000	7,232	2,111	(10,593)
Total Prime Services Europe	29,715	31,831	(2,116)	46,250	(16,535)	10,360	10,888	(527)	10,950	(590)	8,534	(2,591)	390	4,027	7,667	9,577	2,111	(10,716)

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
November 30, 2006**

FINAL

USD millions

ASIA	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)						TD Cash Shorts	
	Today	Prior	Variance	Gross	Over	Today	Prior	Variance	Net	Over	Net BS				FAS 140/			
	30-Nov-06	29-Nov-06	Incr/(Decr)	Target	(Under)	30-Nov-06	29-Nov-06	Incr/(Decr)	Target	(Under)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		Seg CasN/ Goodwill
Interest Rate Products- Governments	10,480	12,308	(1,828)	7,310	3,170	4,344	5,543	(1,199)	4,972	(628)	5,845	(1,501)	0	0	1,526	4,610	0	(6,320)
Interest Rate Products - Derivatives	1,628	1,934	(306)	1,290	338	983	1,270	(288)	878	105	1,637	(655)	0	0	248	398	0	(598)
Prop Trading	0	0	0	500	(500)	0	0	0	500	(500)	0	0	0	0	0	0	0	0
High Grade Credit	1,309	1,531	(221)	1,800	(491)	1,123	1,367	(245)	1,550	(427)	1,322	(199)	0	0	186	0	0	(464)
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Emerging Markets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CDO	1,185	1,192	(8)	1,500	(315)	1,178	1,186	(8)	1,500	(322)	1,178	0	0	0	7	0	0	0
Mortgage Trading	82	82	0	0	82	56	56	0	0	56	56	0	0	0	26	0	0	(26)
Real Estate	4,298	4,696	(398)	5,400	(1,102)	4,298	4,696	(398)	5,400	(1,102)	4,298	0	0	0	(0)	0	0	(0)
Structured Finance	1,067	1,024	43	325	742	1,067	1,024	43	325	742	1,067	0	0	0	0	0	0	(62)
High Yield	911	912	(1)	1,300	(389)	872	878	(6)	1,300	(428)	873	(1)	0	0	39	0	0	(58)
Municipal Bonds	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Foreign Exchange	267	266	2	0	267	267	266	2	0	267	267	0	0	0	0	0	0	0
FID Corporate	39	41	(2)	0	39	39	41	(2)	0	39	39	0	0	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	21,266	23,985	(2,719)	19,425	1,841	14,227	16,328	(2,100)	16,425	(2,199)	16,583	(2,356)	0	0	2,031	5,008	0	(7,519)
Total FID Prime Services:	0	8,622	(8,621)	7,000	(7,000)	0	0	0	0	0	0	0	0	0	3,642	(3,642)	0	(42)
Total FID Asia	21,266	32,607	(11,341)	26,425	(5,159)	14,228	16,328	(2,100)	16,425	(2,197)	16,583	(2,356)	0	0	5,673	1,365	0	(7,561)
Execution Services / Liquid Market	692	722	(30)	800	(108)	653	686	(33)	500	153	443	0	80	130	0	39	0	(51)
Convertible Products	58	57	1	100	(42)	50	49	1	100	(50)	50	0	0	0	0	8	0	(8)
Volatility	3,765	3,935	(170)	4,850	(1,085)	3,572	3,732	(160)	4,400	(828)	3,563	0	0	9	0	193	0	(350)
Equities Strategies	2,013	2,041	(27)	1,900	113	1,193	1,195	(2)	1,100	93	1,123	0	48	23	0	820	0	(273)
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	626	654	(28)	400	226	450	480	(30)	400	50	0	0	0	450	0	176	0	0
Total Equities Core:	7,154	7,409	(254)	8,050	(896)	5,918	6,142	(224)	6,500	(582)	5,180	0	128	611	0	1,060	176	(683)
Total Equities Prime Services:	9,460	9,470	(10)	7,350	2,110	4,866	4,971	(105)	3,800	1,066	3,452	(538)	110	1,842	92	3,609	893	(1,157)
Total Equities Asia	16,614	16,878	(264)	15,400	1,214	10,784	11,113	(329)	10,300	484	8,631	(538)	238	2,453	92	4,669	1,069	(1,840)
Total Global Principal Strat.	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Global Trading Strat. - Asia	299	293	6	350	(51)	262	256	6	300	(38)	259	0	3	0	37	0	0	(34)
Asset Management	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Private Equity	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total IMD	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Investment Banking Division	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Non-Core	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total All Other Asia	299	293	6	350	(51)	262	256	6	300	(38)	259	0	3	0	37	0	0	(34)
Grand Totals Asia	38,180	49,778	(11,598)	42,175	(3,995)	25,273	27,696	(2,424)	27,025	(1,752)	25,473	(2,894)	241	2,453	5,803	6,034	1,069	(9,435)
Liquid Markets Financing	0	8,622	(8,621)	7,000	(7,000)	0	0	0	0	0	0	0	0	0	3,642	(3,642)	0	(42)
Credit Financing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	0	8,622	(8,621)	7,000	(7,000)	0	0	0	0	0	0	0	0	0	3,642	(3,642)	0	(42)
Equity Financing	6,110	6,108	3	4,350	1,760	2,264	2,395	(132)	2,200	64	999	(538)	105	1,698	0	2,954	893	(0)
Equity Synthetic	3,349	3,362	(13)	3,000	349	2,602	2,576	26	1,600	1,002	2,453	0	5	144	92	655	0	(1,157)
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	9,460	9,470	(10)	7,350	2,110	4,866	4,971	(105)	3,800	1,066	3,452	(538)	110	1,842	92	3,609	893	(1,157)
Total Prime Services Asia	9,460	18,091	(8,631)	14,350	(4,890)	4,866	4,971	(105)	3,800	1,066	3,452	(538)	110	1,842	3,735	(34)	893	(1,200)