

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
5	Lehman Brothers	Press Release				
6	Balance Sheet	Friday	Saturday		Monday	Tuesday
7	Consolidated	2/29/2008	3/1/2008	3/2/2008	3/3/2008	3/4/2008
8						
9	Global Rates	52,010	52,010	52,010	52,010	61,934
10	Prop Trading		0	0	0	0
11	High Grade Credit	11,335	11,335	11,335	11,335	14,884
12	High Grade Estoterics		0	0	0	0
13	CDO	11,000	11,000	11,000	11,000	10,811
14	Securitized Products	62,135	62,131	62,131	62,131	58,377
15	Real Estate	64,968	64,970	64,970	64,970	64,047
16	High Yield	14,598	14,598	14,598	14,598	14,498
17	Municipal Bonds	6,947	6,947	6,947	6,947	6,168
18	Derivatives - Munis	2,538	2,702	2,702	2,702	2,389
19	Energy Trading	3,716	3,716	3,716	3,716	2,521
20	Global Foreign Exchange	6,348	6,348	6,348	6,348	5,311
21	FID Corporate	2,244	2,244	2,244	2,244	4,978
22	Insurance Products Groups	0	0	0	0	0
23	FID Corp Loans	3,299	3,299	3,299	3,299	3,208
24	Investment Banking Division Loans	6,994	6,994	6,994	6,994	6,923
25	Total FID Core:	248,130	248,293	248,293	248,293	256,051
26	Total FID Prime Services:	11,351	11,351	11,351	11,351	16,403
27						
28	Total FID (Consolidated)	259,482	259,645	259,645	259,645	272,454
29						
30	Execution Services / Liquid Market	9,261	9,261	9,261	9,261	10,208
31	Convertibles Products	2,743	2,743	2,743	2,743	2,723
32	Volatility	29,219	29,219	29,219	29,219	29,442
33	Equities Strategies (Proprietary Products)	4,221	4,221	4,221	4,221	4,011
34	Firm Relationship Loans	2,782	2,782	2,782	2,782	2,785
35	Equity Corporate	542	542	542	542	547
36	Total Equities Core:	48,768	48,768	48,768	48,768	49,716
37	Total Equities Prime Services:	37,203	37,203	37,203	37,203	37,942
38						
39	Total Equities (Consolidated)	85,971	85,971	85,971	85,971	87,658
40						
41	Global Principal Strategies	7,184	7,184	7,184	7,184	7,311
42	Global Trading Strategies	5,454	5,454	5,454	5,454	5,306
43	Global Opportunities Group	942	942	942	942	879

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
5															
6	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Variance
7	3/5/2008	3/6/2008	3/7/2008	3/8/2008	3/9/2008	3/10/2008	3/11/2008	3/12/2008	3/13/2008	3/14/2008	3/15/2008	3/16/2008	3/17/2008	3/18/2008	
8															
9	67,134	76,226	86,952	86,952	86,952	123,468	129,324	138,239	144,238	147,397	147,397	147,397	144,815	147,367	95,356
10	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11	14,645	15,350	17,446	17,446	17,446	17,526	18,018	17,306	17,548	17,543	17,543	17,543	16,951	16,516	5,182
12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13	10,809	10,753	10,629	10,629	10,629	11,686	12,489	13,540	11,310	11,362	11,362	11,362	11,305	11,381	381
14	57,935	57,794	58,099	58,099	58,099	58,338	59,675	59,623	60,318	60,722	60,722	60,722	61,023	61,193	(941)
15	64,054	63,961	63,969	63,969	63,969	63,945	64,336	64,301	64,243	64,427	64,427	64,427	64,511	64,683	(284)
16	14,473	14,530	14,722	14,722	14,722	14,689	14,798	14,768	15,052	14,775	14,775	14,775	14,817	14,778	180
17	6,383	6,177	6,226	6,226	6,226	6,635	7,591	6,993	6,731	7,033	7,033	7,033	6,814	6,872	(75)
18	2,386	2,350	2,351	2,351	2,351	2,352	2,351	2,227	2,253	2,254	2,254	2,254	2,417	2,415	(123)
19	2,518	2,518	2,533	2,533	2,533	2,559	2,555	2,576	3,740	3,781	3,781	3,781	3,888	3,904	188
20	5,526	5,535	5,382	5,382	5,382	5,454	5,971	5,905	5,880	6,123	6,123	6,123	6,061	5,826	(523)
21	4,974	4,974	4,977	4,977	4,977	4,978	1,967	2,234	2,235	2,238	2,238	2,238	2,242	2,247	3
22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23	3,220	3,198	3,174	3,174	3,174	3,175	3,251	3,212	3,245	3,220	3,220	3,220	3,269	3,286	(12)
24	6,920	6,924	6,965	6,965	6,965	6,950	6,950	6,918	6,962	6,817	6,817	6,817	6,869	6,845	(148)
25	260,977	270,289	283,425	283,425	283,425	321,753	329,278	337,843	343,755	347,692	347,692	347,692	344,982	347,312	99,182
26	13,007	12,661	12,559	12,559	12,559	14,315	12,427	13,066	11,422	8,552	8,552	8,552	10,984	10,808	(543)
27															
28	273,984	282,950	295,984	295,984	295,984	336,069	341,705	350,909	355,178	356,244	356,244	356,244	355,966	358,120	98,639
29															
30	10,450	10,208	9,960	9,960	9,960	9,698	9,598	9,601	9,874	9,835	9,835	9,835	8,569	7,088	(2,174)
31	2,707	2,667	2,616	2,616	2,616	2,597	2,655	2,647	2,516	2,570	2,570	2,570	2,695	2,711	(32)
32	29,923	30,312	30,376	30,376	30,376	29,575	29,116	29,240	28,582	28,528	28,528	28,528	28,421	27,517	(1,701)
33	4,043	4,036	3,988	3,988	3,988	3,893	3,997	3,992	3,921	3,877	3,877	3,877	3,789	3,883	(338)
34	2,781	2,786	2,765	2,765	2,765	2,769	2,751	2,740	2,792	2,803	2,803	2,803	2,840	2,847	65
35	548	526	550	550	550	617	617	617	617	617	617	617	345	345	(197)
36	50,453	50,535	50,255	50,255	50,255	49,150	48,734	48,839	48,302	48,230	48,230	48,230	46,660	44,391	(4,377)
37	35,689	36,023	35,161	35,161	35,161	33,796	35,348	34,759	36,028	35,417	35,417	35,417	34,807	35,045	(2,158)
38															
39	86,142	86,558	85,416	85,416	85,416	82,946	84,082	83,598	84,329	83,647	83,647	83,647	81,467	79,436	(6,535)
40															
41	7,111	7,076	7,335	7,335	7,335	7,282	7,330	7,303	7,380	7,393	7,393	7,393	7,392	7,392	208
42	5,326	5,437	5,413	5,413	5,413	5,368	5,421	5,471	5,411	5,361	5,361	5,361	5,288	5,320	(135)
43	945	919	888	888	888	881	894	884	824	895	895	895	875	867	(75)

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
44	Direct Principal Investments	1,084	1,084	1,084	1,084	1,064
45	Total Principal Investing	14,665	14,665	14,665	14,665	14,560
46	Asset Management	6,369	6,369	6,369	6,369	6,485
47	Private Equity	7,326	7,326	7,326	7,326	7,240
48	Total IMD	13,695	13,695	13,695	13,695	13,725
49	Investment Banking Division	762	762	762	762	816
50	Treasury	9,322	9,322	9,322	9,322	34,625
51	Corporate Other Assets / Investments	12,778	15,201	15,201	15,201	15,550
52	Total Non-Core	22,862	25,285	25,285	25,285	50,990
53	Total All Other (Consolidated)	51,221	53,644	53,644	53,644	79,275
54						
55	Grand Total (Consolidated)	396,674	399,260	399,260	399,260	439,387
56						
57	Liquid Markets Financing	6,983	6,983	6,983	6,983	12,314
58	Credit Financing	1,270	1,270	1,270	1,270	1,382
59	Clearing and Execution	27	27	27	27	0
60	FID Structured Transactions	233	233	233	233	271
61	FID Futures	2,838	2,838	2,838	2,838	2,436
62	Total FID Prime Services:	11,351	11,351	11,351	11,351	16,403
63	Equity Financing	29,330	29,330	29,330	29,330	30,390
64	Equity Synthetic	7,656	7,656	7,656	7,656	7,341
65	Clearing and Execution	3	3	3	3	6
66	Structured Transactions	214	214	214	214	205
67	Equity Futures	0	0	0	0	0
68	Total Equities Prime Services:	37,203	37,203	37,203	37,203	37,942
69						
70	Total Prime Services	48,554	48,554	48,554	48,554	54,345
71						
72	Note A: Volatility was broken up into 3 BPMs starting in Jan 2006					
73	Note B: Statistical Arb was moved out of Customer Finance Products starting in Jan 2006					

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
44	1,065	1,063	1,063	1,063	1,063	1,080	1,082	1,081	1,080	1,082	1,082	1,082	1,077	1,080	(4)
45	14,447	14,495	14,699	14,699	14,699	14,611	14,727	14,739	14,696	14,732	14,732	14,732	14,633	14,659	(5)
46	6,710	6,664	6,921	6,921	6,921	6,918	6,970	6,498	6,383	6,501	6,501	6,501	6,364	6,499	131
47	7,233	7,236	6,834	6,834	6,834	6,826	6,827	6,831	6,831	6,866	6,866	6,866	6,876	6,861	(465)
48	13,943	13,900	13,755	13,755	13,755	13,744	13,797	13,329	13,214	13,367	13,367	13,367	13,240	13,360	(335)
49	815	814	815	815	815	815	817	816	818	818	818	818	817	820	58
50	35,224	33,550	33,546	33,546	33,546	29,874	29,615	37,019	30,819	33,040	33,040	33,040	37,304	37,230	27,908
51	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	2,772
52	51,588	49,914	49,910	49,910	49,910	46,238	45,981	53,384	47,186	49,408	49,408	49,408	53,670	53,599	30,737
53	79,978	78,309	78,364	78,364	78,364	74,593	74,505	81,452	75,096	77,506	77,506	77,506	81,543	81,619	30,398
54															
55	440,104	447,817	459,765	459,765	459,765	493,608	500,293	515,959	514,603	517,398	517,398	517,398	518,976	519,175	122,501
56															
57	8,904	8,355	8,298	8,298	8,298	10,311	8,377	8,530	6,959	4,135	4,135	4,135	6,043	5,770	(1,214)
58	1,397	1,552	1,555	1,555	1,555	1,315	1,359	1,443	1,371	1,329	1,329	1,329	1,847	1,944	675
59	0	49	0	0	0	0	4	4	4	0	0	0	5	4	(23)
60	271	271	271	271	271	253	251	251	251	251	251	251	251	251	18
61	2,436	2,436	2,436	2,436	2,436	2,436	2,436	2,838	2,838	2,838	2,838	2,838	2,838	2,838	1
62	13,007	12,661	12,559	12,559	12,559	14,315	12,427	13,066	11,422	8,552	8,552	8,552	10,984	10,808	10,808
63	27,979	28,534	27,791	27,791	27,791	26,596	27,878	27,158	28,615	27,807	27,807	27,807	27,539	27,674	(1,656)
64	7,494	7,263	7,138	7,138	7,138	6,964	7,237	7,386	7,170	7,380	7,380	7,380	7,046	7,190	(466)
65	7	11	18	18	18	15	9	9	11	15	15	15	10	10	7
66	210	215	214	214	214	221	224	206	231	214	214	214	212	172	(42)
67	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
68	35,689	36,023	35,161	35,161	35,161	33,796	35,348	34,759	36,028	35,417	35,417	35,417	34,807	35,045	35,045
69															
70	48,696	48,685	47,721	47,721	47,721	48,111	47,775	47,825	47,450	43,969	43,969	43,969	45,791	45,853	45,853
71															
72															
73															

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
74						
75						
76	Lehman Brothers	Press Release				
77	Balance Sheet	Friday	Saturday	Sunday	Monday	Tuesday
78	Americas	2/29/2008	3/1/2008	3/2/2008	3/3/2008	3/4/2008
79						
80	Global Rates	30,200	30,200	30,200	30,200	36,930
81	Prop Trading		0	0	0	0
82	High Grade Credit	9,569	9,569	9,569	9,569	12,760
83	High Grade Estoterics		0	0	0	0
84	CDO	7,395	7,395	7,395	7,395	6,149
85	Securitized Products	48,727	48,723	48,723	48,723	44,952
86	Real Estate	37,587	37,587	37,587	37,587	37,187
87	High Yield	8,583	8,583	8,583	8,583	8,464
88	Municipal Bonds	6,947	6,947	6,947	6,947	6,168
89	Derivatives - Munis	2,538	2,702	2,702	2,702	2,389
90	Energy Trading	3,628	3,628	3,628	3,628	2,407
91	Global Foreign Exchange	4,814	4,814	4,814	4,814	3,749
92	FID Corporate	2,089	2,089	2,089	2,089	4,824
93	Insurance Products Groups	0	0	0	0	0
94	FID Corp Loans	1,702	1,702	1,702	1,702	1,625
95	Investment Banking Division Loans	4,182	4,182	4,182	4,182	4,132
96	Total FID Core:	167,961	168,121	168,121	168,121	171,736
97	Total FID Prime Services:	11,168	11,168	11,168	11,168	15,981
98						
99	Total FID Americas	179,129	179,289	179,289	179,289	187,717
100						
101	Execution Services / Liquid Market	6,916	6,916	6,916	6,916	7,448
102	Convertibles Products	1,770	1,770	1,770	1,770	1,723
103	Volatility	4,649	4,649	4,649	4,649	4,655
104	Equities Strategies (Proprietary Products)	1,276	1,276	1,276	1,276	1,257
105	Firm Relationship Loans	2,012	2,012	2,012	2,012	2,016
106	Equity Corporate	55	55	55	55	60
107	Total Equities Core:	16,678	16,678	16,678	16,678	17,158
108	Total Equities Prime Services:	21,874	21,874	21,874	21,874	22,427
109						
110	Total Equities Americas	38,552	38,552	38,552	38,552	39,584
111						
112	Global Principal Strategies	5,117	5,117	5,117	5,117	5,288

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
74															
75															
76															
77	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Variance
78	3/5/2008	3/6/2008	3/7/2008	3/8/2008	3/9/2008	3/10/2008	3/11/2008	3/12/2008	3/13/2008	3/14/2008	3/15/2008	3/16/2008	3/17/2008	3/18/2008	
79															
80	42,786	47,712	52,470	52,470	52,470	88,324	93,737	102,919	104,934	107,436	107,436	107,436	103,658	106,321	76,122
81	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
82	12,447	13,225	14,615	14,615	14,615	14,788	15,326	14,627	14,705	14,614	14,614	14,614	14,469	14,518	4,950
83	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
84	6,169	6,111	6,116	6,116	6,116	6,449	7,271	7,930	7,013	7,086	7,086	7,086	7,047	7,081	(314)
85	44,539	44,552	44,485	44,485	44,485	44,764	45,994	45,852	46,593	46,815	46,815	46,815	47,162	47,142	(1,585)
86	37,155	36,926	36,903	36,903	36,903	36,851	37,186	37,227	37,033	36,725	36,725	36,725	36,687	36,732	(855)
87	8,541	8,523	8,636	8,636	8,636	8,602	8,725	8,722	8,890	8,706	8,706	8,706	8,738	8,647	63
88	6,383	6,177	6,226	6,226	6,226	6,635	7,591	6,993	6,731	7,033	7,033	7,033	6,814	6,872	(75)
89	2,386	2,350	2,351	2,351	2,351	2,352	2,351	2,227	2,253	2,254	2,254	2,254	2,417	2,415	(123)
90	2,406	2,406	2,406	2,406	2,406	2,406	2,415	2,415	3,583	3,631	3,631	3,631	3,631	3,628	(0)
91	3,757	3,727	3,697	3,697	3,697	3,800	4,185	4,117	4,001	4,245	4,245	4,245	4,262	4,270	(543)
92	4,820	4,819	4,822	4,822	4,822	4,824	1,820	2,087	2,087	2,091	2,091	2,091	2,095	2,090	1
93	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
94	1,622	1,621	1,596	1,596	1,596	1,597	1,673	1,673	1,691	1,703	1,703	1,703	1,705	1,714	11
95	4,126	4,148	4,181	4,181	4,181	4,164	4,161	4,177	4,198	4,085	4,085	4,085	4,089	4,054	(128)
96	177,136	182,297	188,504	188,504	188,504	225,555	232,435	240,965	243,712	246,424	246,424	246,424	242,773	245,484	77,524
97	12,507	11,717	11,987	11,987	11,987	13,642	12,110	12,092	10,854	8,072	8,072	8,072	10,429	10,266	(902)
98															
99	189,643	194,014	200,491	200,491	200,491	239,197	244,545	253,058	254,566	254,496	254,496	254,496	253,202	255,751	76,622
100															
101	7,652	7,468	7,383	7,383	7,383	7,331	7,175	7,251	7,598	7,449	7,449	7,449	6,349	4,862	
102	1,704	1,715	1,699	1,699	1,699	1,684	1,767	1,764	1,783	1,717	1,717	1,717	1,746	1,759	
103	4,782	4,912	4,982	4,982	4,982	4,854	4,926	4,933	5,071	5,279	5,279	5,279	5,295	4,722	
104	1,268	1,251	1,241	1,241	1,241	1,211	1,226	1,193	1,169	1,129	1,129	1,129	1,098	1,086	
105	2,011	2,014	1,990	1,990	1,990	1,995	1,979	1,972	2,017	2,022	2,022	2,022	2,029	2,032	
106	60	39	60	60	60	60	60	60	60	59	59	59	58	59	
107	17,477	17,399	17,354	17,354	17,354	17,135	17,133	17,174	17,698	17,655	17,655	17,655	16,576	14,519	
108	21,137	21,145	20,818	20,818	20,818	20,071	20,732	20,406	21,049	20,711	20,711	20,711	20,195	20,532	
109															
110	38,614	38,545	38,172	38,172	38,172	37,206	37,865	37,580	38,747	38,366	38,366	38,366	36,771	35,051	
111															
112	5,090	5,058	5,320	5,320	5,320	5,277	5,363	5,334	5,395	5,401	5,401	5,401	5,447	5,405	

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1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
113	Global Trading Strategies	3,932	3,932	3,932	3,932	3,853
114	Global Opportunities Group	0	0	0	0	0
115	Direct Principal Investments	769	769	769	769	746
116	Total Principal Investing	9,817	9,817	9,817	9,817	9,887
117	Asset Management	4,620	4,620	4,620	4,620	4,725
118	Private Equity	4,514	4,514	4,514	4,514	3,697
119	Total IMD	9,134	9,134	9,134	9,134	8,421
120	Investment Banking Division	506	506	506	506	559
121	Treasury	9,321	9,321	9,321	9,321	34,625
122	Corporate Other Assets / Investments	12,778	15,201	15,201	15,201	15,550
123	Total Non-Core	22,605	25,028	25,028	25,028	50,734
124	Total All Other Americas	41,557	43,980	43,980	43,980	69,042
125						
126	Grand Total Americas	259,237	261,821	261,821	261,821	296,344
127						
128	Liquid Markets Financing	6,923	6,923	6,923	6,923	12,092
129	Credit Financing	1,220	1,220	1,220	1,220	1,292
130	Clearing and Execution	27	27	27	27	0
131	FID Structured Transactions	159	159	159	159	161
132	FID Futures	2,838	2,838	2,838	2,838	2,436
133	Total FID Prime Services:	11,168	11,168	11,168	11,168	15,981
134	Equity Financing	18,959	18,959	18,959	18,959	19,624
135	Equity Synthetic	2,792	2,792	2,792	2,792	2,680
136	Clearing and Execution	0	0	0	0	1
137	Structured Transactions	122	122	122	122	122
138	Equity Futures	0	0	0	0	0
139	Total Equities Prime Services:	21,874	21,874	21,874	21,874	22,427
140						
141	Total Prime Services Americas	33,042	33,042	33,042	33,042	38,408
142						
143	Note A: Volatility was broken up into 3 BPMs starting in Jan 2006					
144	Note B: Statistical Arb was moved out of Customer Finance Products starting in Jan 2006					

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
113	3,867	3,825	3,821	3,821	3,821	3,793	3,831	3,881	3,995	3,952	3,952	3,952	3,902	3,973	
114	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
115	746	746	746	746	746	771	771	771	771	771	771	771	766	766	
116	9,703	9,630	9,888	9,888	9,888	9,840	9,964	9,986	10,161	10,124	10,124	10,124	10,116	10,144	
117	4,947	4,958	5,231	5,231	5,231	5,233	5,263	4,736	4,614	4,736	4,736	4,736	4,620	4,706	
118	3,695	3,697	3,662	3,662	3,662	3,661	3,659	3,658	3,658	3,690	3,690	3,690	3,703	3,689	
119	8,642	8,655	8,893	8,893	8,893	8,894	8,923	8,394	8,272	8,426	8,426	8,426	8,323	8,395	
120	558	557	557	557	557	556	558	558	558	557	557	557	555	556	
121	35,224	33,550	33,545	33,545	33,545	29,873	29,614	37,018	30,818	33,040	33,040	33,040	37,303	37,229	
122	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	15,550	
123	51,331	49,656	49,652	49,652	49,652	45,979	45,722	53,125	46,926	49,146	49,146	49,146	53,408	53,335	
124	69,675	67,940	68,433	68,433	68,433	64,714	64,609	71,506	65,358	67,696	67,696	67,696	71,847	71,874	
125															
126	297,932	300,499	307,096	307,096	307,096	341,117	347,019	362,144	358,671	360,559	360,559	360,559	361,819	362,676	
127															
128	8,620	7,599	7,920	7,920	7,920	9,839	8,201	7,762	6,552	3,900	3,900	3,900	5,845	5,469	
129	1,290	1,473	1,470	1,470	1,470	1,206	1,310	1,330	1,301	1,175	1,175	1,175	1,582	1,795	
130	0	49	0	0	0	0	4	4	4	0	0	0	5	4	
131	161	161	161	161	161	161	159	159	159	159	159	159	159	159	
132	2,436	2,436	2,436	2,436	2,436	2,436	2,436	2,838	2,838	2,838	2,838	2,838	2,838	2,839	
133	12,507	11,717	11,987	11,987	11,987	13,642	12,110	12,092	10,854	8,072	8,072	8,072	10,429	10,266	
134	18,241	18,316	18,000	18,000	18,000	17,301	17,861	17,441	18,037	17,740	17,740	17,740	17,255	17,457	
135	2,773	2,707	2,695	2,695	2,695	2,648	2,749	2,842	2,888	2,849	2,849	2,849	2,816	2,953	
136	0	1	0	0	0	0	0	0	3	1	1	1	2	0	
137	122	122	122	122	122	122	122	122	122	122	122	122	122	122	
138	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
139	21,137	21,145	20,818	20,818	20,818	20,071	20,732	20,406	21,049	20,711	20,711	20,711	20,195	20,532	
140															
141	33,643	32,862	32,805	32,805	32,805	33,713	32,842	32,499	31,903	28,784	28,784	28,784	30,623	30,798	
142															
143															
144															

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
145						
146						
147	Lehman Brothers	Press Release				
148	Balance Sheet	Friday	Saturday	Sunday	Monday	Tuesday
149	Europe	2/29/2008	3/1/2008	3/2/2008	3/3/2008	3/4/2008
150						
151	Global Rates	14,173	14,173	14,173	14,173	17,534
152	Prop Trading		0	0	0	0
153	High Grade Credit	891	891	891	891	1,297
154	High Grade Estoterics		0	0	0	0
155	CDO	1,585	1,585	1,585	1,585	2,616
156	Securitized Products	11,514	11,514	11,514	11,514	11,532
157	Real Estate	17,324	17,324	17,324	17,324	17,269
158	High Yield	2,995	2,995	2,995	2,995	3,033
159	Municipal Bonds	0	0	0	0	0
160	Derivatives - Munis	0	0	0	0	0
161	Energy Trading	88	88	88	88	114
162	Global Foreign Exchange	309	309	309	309	311
163	FID Corporate	5	5	5	5	5
164	Insurance Products Groups	0	0	0	0	0
165	FID Corp Loans	1,596	1,596	1,596	1,596	1,583
166	Investment Banking Division Loans	2,812	2,812	2,812	2,812	2,791
167	Total FID Core:	53,293	53,293	53,293	53,293	58,085
168	Total FID Prime Services:	183	183	183	183	422
169						
170	Total FID Europe	53,476	53,476	53,476	53,476	58,507
171						
172	Execution Services	1,312	1,312	1,312	1,312	1,776
173	Convertible Products	580	580	580	580	614
174	Volatility	17,358	17,358	17,358	17,358	17,303
175	Equities Strategies (Proprietary Products)	543	543	543	543	552
176	Firm Relationship Loans	769	769	769	769	769
177	Equity Corporate	23	23	23	23	23
178	Total Equities Core:	20,586	20,586	20,586	20,586	21,038
179	Total Equities Prime Services:	10,099	10,099	10,099	10,099	10,165
180						
181	Total Equities Europe	30,685	30,685	30,685	30,685	31,204
182						
183	Global Principal Strategies	1,052	1,052	1,052	1,052	1,056

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
145															
146															
147															
148	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Variance
149	3/5/2008	3/6/2008	3/7/2008	3/8/2008	3/9/2008	3/10/2008	3/11/2008	3/12/2008	3/13/2008	3/14/2008	3/15/2008	3/16/2008	3/17/2008	3/18/2008	
150															
151	16,809	20,296	23,906	23,906	23,906	24,279	24,214	24,081	25,978	25,990	25,990	25,990	26,726	26,176	12,003
152	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
153	1,317	1,258	1,921	1,921	1,921	1,803	1,757	1,727	1,940	1,979	1,979	1,979	1,516	1,083	192
154	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
155	2,557	2,534	2,373	2,373	2,373	2,761	2,733	3,132	2,267	2,206	2,206	2,206	2,189	2,221	636
156	11,502	11,348	11,710	11,710	11,710	11,670	11,777	11,867	11,821	11,960	11,960	11,960	11,914	12,104	590
157	17,293	17,429	17,465	17,465	17,465	17,487	17,544	17,468	17,592	17,996	17,996	17,996	18,096	18,076	751
158	2,948	2,944	3,028	3,028	3,028	3,047	3,033	3,017	3,066	3,035	3,035	3,035	3,050	3,084	89
159	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
160	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
161	112	112	127	127	127	153	140	160	158	150	150	150	257	276	188
162	326	367	291	291	291	295	415	404	418	418	418	418	326	434	125
163	5	5	5	5	5	5	5	5	5	5	5	5	5	5	0
164	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
165	1,597	1,577	1,578	1,578	1,578	1,578	1,579	1,539	1,553	1,517	1,517	1,517	1,564	1,572	(24)
166	2,795	2,776	2,784	2,784	2,784	2,786	2,789	2,741	2,764	2,732	2,732	2,732	2,780	2,791	(21)
167	57,260	60,646	65,189	65,189	65,189	65,862	65,986	66,140	67,561	67,990	67,990	67,990	68,422	67,823	14,530
168	500	945	572	572	572	603	245	902	497	408	408	408	556	541	358
169															
170	57,760	61,591	65,761	65,761	65,761	66,465	66,231	67,042	68,058	68,397	68,397	68,397	68,978	68,364	14,888
171															
172	1,807	1,588	1,404	1,404	1,404	1,376	1,409	1,341	1,371	1,461	1,461	1,461	1,346	1,368	
173	611	554	539	539	539	539	515	502	411	486	486	486	582	585	
174	17,738	17,792	17,900	17,900	17,900	17,245	17,032	16,821	16,510	16,343	16,343	16,343	16,227	15,897	
175	538	546	582	582	582	533	564	595	534	545	545	545	470	487	
176	771	772	775	775	775	774	771	768	776	781	781	781	811	815	
177	23	23	24	24	24	24	24	24	24	24	24	24	24	24	
178	21,488	21,274	21,224	21,224	21,224	20,491	20,315	20,051	19,626	19,641	19,641	19,641	19,461	19,175	
179	9,547	9,785	9,270	9,270	9,270	8,829	9,586	9,411	10,100	9,958	9,958	9,958	9,898	9,616	
180															
181	31,035	31,060	30,495	30,495	30,495	29,320	29,901	29,462	29,726	29,599	29,599	29,599	29,359	28,791	
182															
183	1,060	1,057	1,060	1,060	1,060	1,055	1,013	1,015	1,023	1,024	1,024	1,024	984	1,024	

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
184	Global Trading Strategies	349	349	349	349	352
185	Global Opportunities Group	0	0	0	0	0
186	Direct Principal Investments	0	0	0	0	0
187	Total Principal Investing	1,401	1,401	1,401	1,401	1,408
188	Asset Management	1,680	1,680	1,680	1,680	1,693
189	Private Equity	2,314	2,314	2,314	2,314	3,060
190	Total IMD	3,994	3,994	3,994	3,994	4,752
191	Investment Banking Division	189	189	189	189	189
192	Treasury	1	1	1	1	1
193	Corporate Other Assets / Investments	0	0	0	0	0
194	Total Non-Core	189	189	189	189	190
195						
196	Total All Other Europe	5,585	5,585	5,585	5,585	6,350
197						
198	Grand Total Europe	89,745	89,745	89,745	89,745	96,060
199						
200	Liquid Markets Financing	60	60	60	60	222
201	Credit Financing	50	50	50	50	90
202	Clearing and Execution	0	0	0	0	0
203	FID Structured Transactions	74	74	74	74	110
204	FID Futures	0	0	0	0	0
205	Total FID Prime Services:	183	183	183	183	422
206	Equity Financing	7,758	7,758	7,758	7,758	8,026
207	Equity Synthetic	2,246	2,246	2,246	2,246	2,052
208	Clearing and Execution	3	3	3	3	5
209	Structured Transactions	92	92	92	92	82
210	Equity Futures	0	0	0	0	0
211	Total Equities Prime Services:	10,099	10,099	10,099	10,099	10,165
212						
213	Total Prime Services Europe	10,282	10,282	10,282	10,282	10,587

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
184	357	353	346	346	346	341	345	348	340	342	342	342	337	339	
185	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
186	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
187	1,416	1,410	1,406	1,406	1,406	1,397	1,358	1,363	1,363	1,367	1,367	1,367	1,321	1,363	
188	1,696	1,706	1,690	1,690	1,690	1,685	1,706	1,695	1,701	1,697	1,697	1,697	1,676	1,727	
189	3,053	3,053	2,686	2,686	2,686	2,680	2,684	2,688	2,690	2,692	2,692	2,692	2,689	2,688	
190	4,749	4,760	4,377	4,377	4,377	4,365	4,390	4,383	4,391	4,388	4,388	4,388	4,365	4,415	
191	189	190	191	191	191	191	191	190	193	194	194	194	194	196	
192	1	1	1	1	1	1	1	1	1	1	1	1	1	1	
193	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
194	190	190	191	191	191	191	192	191	193	194	194	194	195	196	
195															
196	6,355	6,360	5,974	5,974	5,974	5,953	5,940	5,937	5,948	5,949	5,949	5,949	5,880	5,975	
197															
198	95,149	99,010	102,230	102,230	102,230	101,737	102,072	102,442	103,732	103,945	103,945	103,945	104,217	103,130	
199															
200	284	756	378	378	378	401	104	696	336	162	162	162	198	299	
201	106	79	84	84	84	110	50	114	69	154	154	154	266	150	
202	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
203	110	110	110	110	110	92	92	92	92	92	92	92	92	92	
204	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
205	500	945	572	572	572	603	245	902	497	408	408	408	556	541	
206	7,326	7,729	7,347	7,347	7,347	6,995	7,622	7,413	8,159	7,731	7,731	7,731	7,910	7,797	
207	2,126	1,954	1,814	1,814	1,814	1,721	1,854	1,906	1,824	2,121	2,121	2,121	1,890	1,760	
208	7	10	18	18	18	15	9	8	9	14	14	14	8	9	
209	88	92	92	92	92	99	102	84	109	92	92	92	89	50	
210	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
211	9,547	9,785	9,270	9,270	9,270	8,829	9,586	9,411	10,100	9,958	9,958	9,958	9,898	9,616	
212															
213	10,047	10,730	9,842	9,842	9,842	9,432	9,832	10,313	10,597	10,366	10,366	10,366	10,454	10,157	

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
214						
215	Note A: Volatility was broken up into 3 BPMs starting in Jan 2006					
216	Note B: Statistical Arb was moved out of Customer Finance Products starting in Jan 2006					
217						
218						
219	Lehman Brothers	Press Release				
220	Balance Sheet	Friday	Saturday	Sunday	Monday	Tuesday
221	Asia	2/29/2008	3/1/2008	3/2/2008	3/3/2008	3/4/2008
222						
223	Global Rates	7,638	7,638	7,638	7,638	7,469
224	Prop Trading		0	0	0	0
225	High Grade Credit	875	875	875	875	826
226	High Grade Estoterics		0	0	0	0
227	CDO	2,019	2,019	2,019	2,019	2,046
228	Securitized Products	1,894	1,894	1,894	1,894	1,894
229	Real Estate	10,056	10,059	10,059	10,059	9,592
230	High Yield	3,020	3,020	3,020	3,020	3,001
231	Municipal Bonds	0	0	0	0	0
232	Derivatives - Munis	0	0	0	0	0
233	Energy Trading	0	0	0	0	0
234	Global Foreign Exchange	1,225	1,225	1,225	1,225	1,252
235	FID Corporate	150	150	150	150	150
236	Insurance Products Groups	0	0	0	0	0
237	FID Corp Loans	0	0	0	0	0
238	Investment Banking Division Loans	0	0	0	0	0
239	Total FID Core:	26,877	26,880	26,880	26,880	26,229
240	Total FID Prime Services:	(0)	(0)	(0)	(0)	0
241						
242	Total FID Asia	26,877	26,880	26,880	26,880	26,229
243						
244	Execution Services	1,033	1,033	1,033	1,033	984
245	Convertibles Products	393	393	393	393	386
246	Volatility	7,212	7,212	7,212	7,212	7,484
247	Equities Strategies (Proprietary Products)	2,402	2,402	2,402	2,402	2,202
248	Firm Relationship Loans	0	0	0	0	0
249	Equity Corporate	464	464	464	464	464
250	Total Equities Core:	11,504	11,504	11,504	11,504	11,520
251	Total Equities Prime Services:	5,230	5,230	5,230	5,230	5,350
252						

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
214															
215															
216															
217															
218															
219	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Variance
220	3/5/2008	3/6/2008	3/7/2008	3/8/2008	3/9/2008	3/10/2008	3/11/2008	3/12/2008	3/13/2008	3/14/2008	3/15/2008	3/16/2008	3/17/2008	3/18/2008	
222															
223	7,540	8,218	10,576	10,576	10,576	10,865	11,373	11,239	13,326	13,970	13,970	13,970	14,432	14,869	7,232
224	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
225	882	867	910	910	910	935	935	953	903	950	950	950	965	915	40
226	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
227	2,083	2,108	2,140	2,140	2,140	2,477	2,485	2,479	2,030	2,069	2,069	2,069	2,069	2,078	59
228	1,894	1,894	1,904	1,904	1,904	1,904	1,904	1,904	1,904	1,947	1,947	1,947	1,947	1,947	54
229	9,606	9,606	9,602	9,602	9,602	9,606	9,606	9,606	9,617	9,706	9,706	9,706	9,727	9,875	(181)
230	2,984	3,063	3,058	3,058	3,058	3,040	3,040	3,029	3,097	3,035	3,035	3,035	3,029	3,047	27
231	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
232	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
233	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
234	1,443	1,440	1,393	1,393	1,393	1,359	1,371	1,385	1,461	1,460	1,460	1,460	1,474	1,121	(104)
235	150	150	150	150	150	150	143	143	143	143	143	143	143	152	2
236	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
237	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
238	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
239	26,581	27,346	29,732	29,732	29,732	30,336	30,857	30,737	32,482	33,278	33,278	33,278	33,786	34,005	7,128
240	(0)	0	(0)	(0)	(0)	71	72	72	71	73	73	73	(0)	1	1
241															
242	26,581	27,346	29,732	29,732	29,732	30,407	30,929	30,809	32,553	33,351	33,351	33,351	33,786	34,006	7,129
243															
244	991	1,152	1,173	1,173	1,173	991	1,014	1,010	905	924	924	924	874	858	
245	392	398	379	379	379	375	373	381	321	367	367	367	367	367	
246	7,403	7,607	7,493	7,493	7,493	7,476	7,158	7,486	7,001	6,906	6,906	6,906	6,899	6,899	
247	2,237	2,239	2,165	2,165	2,165	2,148	2,207	2,204	2,218	2,203	2,203	2,203	2,221	2,310	
248	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
249	464	464	467	467	467	533	533	533	533	534	534	534	263	263	
250	11,487	11,861	11,676	11,676	11,676	11,524	11,286	11,614	10,978	10,935	10,935	10,935	10,623	10,697	
251	5,006	5,093	5,073	5,073	5,073	4,896	5,029	4,942	4,878	4,747	4,747	4,747	4,714	4,896	
252															

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
253	Total Equities Asia (1)	16,734	16,734	16,734	16,734	16,870
254						
255	Global Principal Strategies	1,015	1,015	1,015	1,015	968
256	Global Trading Strategies	1,174	1,174	1,174	1,174	1,100
257	Global Opportunities Group	942	942	942	942	879
258	Direct Principal Investments	315	315	315	315	317
259	Total Principal Investing	3,446	3,446	3,446	3,446	3,265
260	Asset Management	69	69	69	69	68
261	Private Equity	498	498	498	498	483
262	Total IMD	566	566	566	566	551
263	Investment Banking Division	67	67	67	67	67
264	Treasury	0	0	0	0	0
265	Corporate Other Assets / Investments	0	0	0	0	0
266	Total Non-Core	67	67	67	67	67
267						
268	Total Non-Core Asia	4,080	4,080	4,080	4,080	3,884
269						
270	Grand Total Asia	47,691	47,694	47,694	47,694	46,983
271						
272	Liquid Markets Financing	(0)	(0)	(0)	(0)	0
273	Credit Financing	0	0	0	0	0
274	Clearing and Execution	0	0	0	0	0
275	FID Structured Transactions	0	0	0	0	0
276	FID Futures	0	0	0	0	0
277	Total FID Prime Services:	0	0	0	0	0
278	Equity Financing	2,613	2,613	2,613	2,613	2,740
279	Equity Synthetic	2,617	2,617	2,617	2,617	2,610
280	Clearing and Execution	0	0	0	0	0
281	Structured Transactions	0	0	0	0	0
282	Equity Futures	0	0	0	0	0
283	Total Equities Prime Services:	5,230	5,230	5,230	5,230	5,350
284						
285	Total Prime Services Asia	5,230	5,230	5,230	5,230	5,350
286						
287	Note A: Volatility was broken up into 3 BPMs starting in Jan 2006					
288	Note B: Statistical Arb was moved out of Customer Finance Products starting in Jan 2006					
289						
290						

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
253	16,493	16,954	16,750	16,750	16,750	16,420	16,315	16,556	15,857	15,682	15,682	15,682	15,338	15,593	
254															
255	962	961	954	954	954	950	955	954	962	967	967	967	961	963	
256	1,103	1,259	1,246	1,246	1,246	1,234	1,245	1,241	1,076	1,067	1,067	1,067	1,049	1,007	
257	945	919	888	888	888	881	894	884	824	895	895	895	875	867	
258	318	317	317	317	317	310	312	310	310	312	312	312	311	314	
259	3,328	3,455	3,404	3,404	3,404	3,374	3,405	3,389	3,172	3,241	3,241	3,241	3,196	3,152	
260	67	0	0	0	0	0	0	67	67	68	68	68	68	66	
261	486	486	486	486	486	485	484	485	483	484	484	484	484	483	
262	553	486	486	486	486	485	484	552	550	552	552	552	552	550	
263	67	67	67	67	67	67	67	67	67	67	67	67	67	68	
264	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
265	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
266	67	68													
267															
268	3,948	4,009	3,957	3,957	3,957	3,927	3,956	4,008	3,790	3,861	3,861	3,861	3,816	3,769	
269															
270	47,022	48,308	50,439	50,439	50,439	50,753	51,201	51,373	52,200	52,894	52,894	52,894	52,940	53,369	
271															
272	(0)	0	(0)	(0)	(0)	71	72	72	71	73	73	73	(0)	1	
273	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
274	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
275	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
276	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
277	0	0	0	0	0	71	72	72	71	73	73	73	0	1	
278	2,412	2,489	2,445	2,445	2,445	2,301	2,396	2,304	2,420	2,337	2,337	2,337	2,374	2,420	
279	2,595	2,603	2,629	2,629	2,629	2,595	2,634	2,638	2,459	2,410	2,410	2,410	2,341	2,477	
280	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
281	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
282	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
283	5,006	5,093	5,073	5,073	5,073	4,896	5,029	4,942	4,878	4,747	4,747	4,747	4,714	4,896	
284															
285	5,006	5,093	5,073	5,073	5,073	4,967	5,102	5,014	4,950	4,820	4,820	4,820	4,714	4,897	
286															
287															
288															
289															
290															

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
291	Regional:					
292	Americas		261,821	261,821	261,821	296,344
293	Europe		89,745	89,745	89,745	96,060
294	Asia		47,694	47,694	47,694	46,983
295	Total per Regional		399,260	399,260	399,260	439,387
296						
297	Total per Consolidated		399,260	399,260	399,260	439,387
298	Regional / Consolidate Check:		0	0	0	0
299						
300	Total per Summary BS File		399,260	399,260	399,260	439,387
301	Source File Check:		0	0	0	0
302						
303	Check					
304	Consolidated					
305	Total FID Core:		0	0	0	0
306	Total FID Prime Services:		0	0	0	0
307	Total FID (Consolidated)		0	0	0	0
308	Total Equities Core:		0	0	0	0
309	Total Equities Prime Services:		0	0	0	0
310	Total Equities (Consolidated)		0	0	0	0
311	Total Principal Investing		0	0	0	0
312	Total Global Trading Strat.		0	0	0	0
313	Total IMD		0	0	0	0
314	Total Non-Core		0	0	0	0
315	Total All Other (Consolidated)		0	0	0	0
316	Total prime Services		0	0	0	0
317						
318	America					
319	Total FID Core:		0	0	0	0
320	Total FID Prime Services:		0	0	0	0
321	Total FID Americas		0	0	0	0
322	Total Equities Core:		0	0	0	0
323	Total Equities Prime Services:		0	0	0	0
324	Total Equities Americas		0	0	0	0
325	Total Principal Investing		0	0	0	0
326	Total Global Trading Strat.		0	0	0	0
327	Total IMD		0	0	0	0
328	Total Non-Core		0	0	0	0
329	Total All Other Americas		0	0	0	0

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
291															
292	297,932	300,499	307,096	307,096	307,096	341,117	347,019	362,144	358,671	360,559	360,559	360,559	361,819	362,676	
293	95,149	99,010	102,230	102,230	102,230	101,737	102,072	102,442	103,732	103,945	103,945	103,945	104,217	103,130	
294	47,022	48,308	50,439	50,439	50,439	50,753	51,201	51,373	52,200	52,894	52,894	52,894	52,940	53,369	
295	440,104	447,817	459,765	459,765	459,765	493,608	500,293	515,959	514,603	517,398	517,398	517,398	518,976	519,175	
296															
297	440,104	447,817	459,765	459,765	459,765	493,608	500,293	515,959	514,603	517,398	517,398	517,398	518,976	519,175	
298	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
299															
300	440,104	447,817	459,765	459,765	459,765	493,608	500,293	515,959	514,603	517,398	517,398	517,398	518,976	519,175	
301	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
302															
303															
304															
305	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
306	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
307	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
308	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
309	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
310	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
311	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
312	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
313	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
314	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
315	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
316	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
317															
318															
319	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
320	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
321	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
322	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
323	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
324	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
325	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
326	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
327	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
328	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
329	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

	A	B	C	D	E	F
1	Daily Net Average Assets					
2	March 2008					
3						
4	(USD MILLIONS)					
330	Total prime Services		0	0	0	0
331						
332	Europe					
333	Total FID Core:		0	0	0	0
334	Total FID Prime Services:		0	0	0	0
335	Total FID Europe		0	0	0	0
336	Total Equities Core:		0	0	0	0
337	Total Equities Prime Services:		0	0	0	0
338	Total Equities Europe		0	0	0	0
339	Total Principal Investing		0	0	0	0
340	Total Global Trading Strat.		0	0	0	0
341	Total IMD		0	0	0	0
342	Total Non-Core		0	0	0	0
343	Total All Other Europe		0	0	0	0
344	Total prime Services		0	0	0	0
345						
346	Asia					
347	Total FID Core:		0	0	0	0
348	Total FID Prime Services:		0	0	0	0
349	Total FID Asia		0	0	0	0
350	Total Equities Core:		0	0	0	0
351	Total Equities Prime Services:		0	0	0	0
352	Total Equities Asia		0	0	0	0
353	Total Principal Investing		0	0	0	0
354	Total Global Trading Strat.		0	0	0	0
355	Total IMD		0	0	0	0
356	Total Non-Core		0	0	0	0
357	Total All Other Asia		0	0	0	0
358	Total prime Services		0	0	0	0

	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1															
2															
3															
4															
330	0	0	0	0	0	0	0	0	0	0	0	0	0		
331															
332															
333	0	0	0	0	0	0	0	0	0	0	0	0	0		
334	0	0	0	0	0	0	0	0	0	0	0	0	0		
335	0	0	0	0	0	0	0	0	0	0	0	0	0		
336	0	0	0	0	0	0	0	0	0	0	0	0	0		
337	0	0	0	0	0	0	0	0	0	0	0	0	0		
338	0	0	0	0	0	0	0	0	0	0	0	0	0		
339	0	0	0	0	0	0	0	0	0	0	0	0	0		
340	0	0	0	0	0	0	0	0	0	0	0	0	0		
341	0	0	0	0	0	0	0	0	0	0	0	0	0		
342	0	0	0	0	0	0	0	0	0	0	0	0	0		
343	0	0	0	0	0	0	0	0	0	0	0	0	0		
344	0	0	0	0	0	0	0	0	0	0	0	0	0		
345															
346															
347	0	0	0	0	0	0	0	0	0	0	0	0	0		
348	0	0	0	0	0	0	0	0	0	0	0	0	0		
349	0	0	0	0	0	0	0	0	0	0	0	0	0		
350	0	0	0	0	0	0	0	0	0	0	0	0	0		
351	0	0	0	0	0	0	0	0	0	0	0	0	0		
352	0	0	0	0	0	0	0	0	0	0	0	0	0		
353	0	0	0	0	0	0	0	0	0	0	0	0	0		
354	0	0	0	0	0	0	0	0	0	0	0	0	0		
355	0	0	0	0	0	0	0	0	0	0	0	0	0		
356	0	0	0	0	0	0	0	0	0	0	0	0	0		
357	0	0	0	0	0	0	0	0	0	0	0	0	0		
358	0	0	0	0	0	0	0	0	0	0	0	0	0		