

GLOBAL

BUSINESS UNIT	Limit	Net B/S 11/30	Variance (vs.Limit)	Net B/S 1/31	Variance (vs.Limit)	1/31 YTD Revenue	RROA (YTD)	% of Total Revenue	% of Total B/S	% of B/S Limit	Q1 B/S Forecast
Global Rates	42,200	47,115	4,915	107,236	65,036	614	4.5%	72.5%	18.8%	18.8%	43,200
Foreign Exchange	3,600	5,055	1,455	5,730	2,130	164	22.5%	19.4%	1.6%	1.6%	5,173
Liquid Markets	45,800	52,170	6,370	112,966	67,166	778	5.4%	91.9%	20.5%	20.5%	48,373
Commodities	300	1,861	1,561	2,408	2,108	(1)	-0.3%	-0.1%	0.1%	0.1%	2,408
High Grade	12,900	10,191	(2,709)	14,990	2,090	444	23.2%	52.4%	5.8%	5.8%	14,127
CDO	9,000	10,302	1,302	10,329	1,329	87	6.6%	10.3%	4.0%	4.0%	10,329
High Yield	16,000	13,939	(2,061)	16,145	145	342	16.6%	40.4%	7.1%	7.1%	16,673
Credit	37,900	34,432	(3,468)	41,465	3,565	873	16.5%	103.1%	16.9%	16.9%	41,129
Real Estate	60,500	64,274	3,774	65,350	4,850	(689)	-8.3%	-81.4%	27.0%	27.0%	64,800
Securitized Products	57,500	63,194	5,694	63,998	6,498	(95)	-1.2%	-11.3%	25.7%	25.7%	57,500
Municipals	6,500	5,748	(752)	7,594	1,094	33	3.5%	3.9%	2.9%	2.9%	9,828
IBD Loans	3,700	5,004	1,304	6,943	3,243	-	0.0%				7,539
FID Corp Loans	7,000	1,677	(5,323)	3,140	(3,860)	-	0.0%				3,140
FID Corp	800	2,819	2,019	2,232	(2,443)	-	0.0%				2,228
FID Corporate	11,500	9,500	(2,000)	12,315	(3,060)	(52)	-3.3%	-6.1%	6.9%	6.9%	12,907
TOTAL FID CORE	220,000	231,179	11,179	306,096	82,221	847	2.2%	100.0%	100.0%	100.0%	236,945
Americas	148,900	155,673	6,773	213,100	60,325	445	5.8%	51.8%	67.3%	67.7%	157,527
Europe	49,000	51,839	2,839	62,793	13,793	97	5.5%	26.7%	22.4%	22.3%	53,861
Asia	22,100	23,667	1,567	30,203	8,103	305	29.5%	21.5%	10.2%	10.0%	25,557

*3bn increase in FID
placeholder

Americas

BUSINESS UNIT	Limit	Net B/S 11/30	Variance (vs.Limit)	Net B/S 1/31	Variance (vs.Limit)	1/31 YTD Revenue	RROA (YTD)	% of Total Revenue	% of Total B/S	% of B/S Limit	Q1 B/S Forecast
Global Rates	22,900	27,446	4,546	74,800	51,900	408	4.3%	91.7%	35.1%	15.0%	22,900
Foreign Exchange	1,800	4,039	2,239	3,246	1,446	31	7.5%	7.0%	1.5%	1.2%	3,246
Liquid Markets	24,700	31,485	6,785	78,046	53,346	439	4.4%	98.8%	36.6%	16.2%	26,146
Commodities	300	1,808	1,508	2,314	2,014	(0)	-0.1%	-0.1%	1.1%	0.2%	2,314
High Grade	10,400	8,455	(1,945)	13,036	2,636	395	23.8%	88.7%	6.1%	6.8%	11,800
CDO	3,500	5,478	1,978	5,325	1,825	(4)	-0.6%	-0.9%	2.5%	2.3%	5,325
High Yield	10,000	7,443	(2,557)	9,620	(380)	297	24.2%	66.7%	4.5%	6.5%	10,216
Credit	23,900	21,376	(2,524)	27,981	4,081	688	19.3%	154.5%	13.1%	15.6%	27,341
Real Estate	39,000	38,671	(329)	38,892	(108)	(548)	-11.1%	-123.1%	18.3%	25.5%	38,500
Securitized Products	45,000	49,320	4,320	50,471	5,471	(121)	-1.9%	-27.3%	23.7%	29.5%	45,000
Municipals	6,500	5,748	(752)	7,594	1,094	33	3.5%	7.5%	3.6%	4.3%	9,828
IBD Loans	1,700	3,227	1,527	4,114	2,414		0.0%				4,710
FID Corp Loans	7,000	1,348	(5,652)	1,676	(5,324)		0.0%				1,676
FID Corp	800	2,690	1,890	2,012	(2,663)		0.0%				2,012
FID Corporate	9,500	7,265	(2,235)	7,802	(5,573)	(46)	-4.6%	-10.3%	3.7%	8.8%	8,398
TOTAL FID AMERICAS	148,900	155,673	6,773	213,100	60,325	445	1.6%	100.0%	100.0%	100.0%	157,527

Europe

BUSINESS UNIT	Limit	Net B/S 11/30	Variance (vs.Limit)	Net B/S 1/31	Variance (vs.Limit)	1/31 YTD Revenue	RROA (YTD)	% of Total Revenue	% of Total B/S	% of B/S Limit	Q1 B/S Forecast
Global Rates	12,300	12,954	654	21,112	8,812	155	5.7%	159.6%	33.6%	25.1%	13,300
Foreign Exchange	700	311	(389)	626	(74)	73	91.5%	75.3%	1.0%	1.4%	827
Liquid Markets	13,000	13,265	265	21,738	8,738	228	8.2%	234.9%	34.6%	26.5%	14,127
Commodities	0	53	53	94	94	(3)	-22.7%	-2.8%	0.1%	0.0%	94
High Grade	1,000	720	(280)	1,006	6	30	23.4%	30.9%	1.6%	2.0%	827
CDO	4,000	2,919	(1,081)	3,157	(843)	48	11.9%	49.4%	5.0%	8.2%	3,157
High Yield	4,000	3,806	(194)	3,631	(369)	(39)	-8.4%	-40.1%	5.8%	8.2%	3,563
Credit	9,000	7,445	(1,555)	7,794	(1,206)	39	3.9%	40.2%	12.4%	18.4%	7,547
Real Estate	14,500	17,116	2,616	17,326	2,826	(159)	-7.2%	-163.8%	27.6%	29.6%	17,300
Securitized Products	10,500	11,849	1,349	11,542	1,042	8	0.5%	7.8%	18.4%	21.4%	10,500
Municipals	0	0	0	0	0			0.0%	0.0%	0.0%	0
IBD Loans	2,000	1,777	(223)	2,829	829		0.0%				2,829
FID Corp Loans	0	329	329	1,464	1,464		0.0%				1,464
FID Corp	0	5	5	5	5		0.0%				0
FID Corporate	2,000	2,111	111	4,298	2,298	(16)	-2.9%	-16.4%	6.8%	4.1%	4,293
TOTAL FID EUROPE	49,000	51,839	2,839	62,793	13,793	97	1.2%	100.0%	100.0%	100.0%	53,861

Asia

BUSINESS UNIT	Limit	Net B/S 11/30	Variance (vs.Limit)	Net B/S 1/31	Variance (vs.Limit)	1/31 YTD Revenue	RROA (YTD)	% of Total Revenue	% of Total B/S	% of B/S Limit	Q1 B/S Forecast
Global Rates	7,000	6,715	(285)	11,324	(285)	51	3.5%	16.7%	37.5%	31.7%	7,000
Foreign Exchange	1,100	705	(395)	1,858	(395)	60	25.4%	19.7%	6.2%	5.0%	1,100
Liquid Markets	8,100	7,420	(680)	13,182	(680)	111	6.6%	36.4%	43.6%	36.7%	8,100
Commodities	0	0	0	0	0	2		0.7%	0.0%	0.0%	0
High Grade	1,500	1,016	(484)	948	(484)	19	15.9%	6.3%	3.1%	6.8%	1,500
CDO	1,500	1,905	405	1,848	405	43	18.3%	14.1%	6.1%	6.8%	1,848
High Yield	2,000	2,690	690	2,894	690	84	22.8%	27.5%	9.6%	9.0%	2,894
Credit	5,000	5,611	611	5,689	611	146	20.2%	47.9%	18.8%	22.6%	6,242
Real Estate	7,000	8,487	1,487	9,132	1,487	18	1.5%	5.7%	30.2%	31.7%	9,000

Securitized Products	2,000	2,025	25	1,984	25	18	7.3%	6.1%	6.6%	9.0%	2,000
Municipals	0	0	0	0	0			0.0%	0.0%	0.0%	0
IBD Loans	0	0	0	0	0						0
FID Corp Loans	0	0	0	0	0						0
FID Corp	0	124	124	215	124		0.0%				215
FID Corporate	0	124	124	215	124	10	35.3%	3.2%	0.7%	0.0%	215
TOTAL FID ASIA	22,100	23,667	1,567	30,203	1,567	305	7.9%	100.0%	100.0%	100.0%	25,557

GLOBAL

Q1 Limit	Variance (vs.Limit)	BUSINESS UNIT	Net B/S 1/31	Acct Gross Up	MTM	Fails/Other	Long Inventory	Illiquid	Dedicated Prop	Cash Hedges
42,200	1,000	Global Rates	107,236	0	12,593	4,224	90,419	-	5,344	17,513
3,600	1,573	Foreign Exchange	5,730	0	2,145	276	3,308	-	35	13
45,800	2,573	Liquid Markets	112,966	0	14,738	4,501	93,727	-	5,380	17,526
300	2,108	Commodities	2,408	0	1,887	341	181	-	-	-
12,900	1,227	High Grade	14,990	0	480	956	13,554	2,016	0	293
9,000	1,329	CDO	10,329	2,483	4,091	285	3,471	1,833	241	5
16,000	673	High Yield	16,145	0	251	277	15,617	9,718	0	-
37,900	3,229	Credit	41,465	2,483	4,822	1,518	32,642	13,567	241	298
60,500	4,300	Real Estate	65,350	9,737	154	539	54,920	54,920	-	2
57,500	0	Securitized Products	63,998	9,748	0	1,379	52,871	-	-	2,938
6,500	3,328	Municipals	7,594	885	2,470	112	4,127	-	528	67
3,700	3,839	IBD Loans	6,943	0	0	0	6,943	6,943	-	-
7,000	(3,860)	FID Corp Loans	3,140	0	0	0	3,140	3,140	-	-
4,675	(2,447)	FID Corp	2,232	0	46	1,169	1,017	969	-	-
15,375	(2,468)	FID Corporate	12,315	0	46	1,169	11,100	11,052	-	-
223,875	13,070	TOTAL FID CORE	306,096	22,853	24,116	9,559	249,568	79,539	6,149	20,831
152,775	4,752	Americas	213,100	15,627	17,249	7,761	172,464	49,378	5,699	5,808
49,000	4,861	Europe	62,793	5,454	6,862	1,422	49,054	19,305	414	12,627
22,100	3,457	Asia	30,203	1,772	6	376	28,049	10,856	35	2,396

ID target added to FID Corp as a

Americas

Q1 Limit	Variance (vs.Limit)	BUSINESS UNIT	Net B/S 1/31	Acct Gross Up	MTM	Fails/Other	Long Inventory	Illiquid	'Dedicated Prop'	Cash Hedges
22,900	0	Global Rates	74,800	-	8,157	3,622	63,021	-	4,930	2,584
1,800	1,446	Foreign Exchange	3,246	-	2,049	234	963	-	-	-
24,700	1,446	Liquid Markets	78,046	-	10,206	3,856	63,984	-	4,930	2,584
300	2,014	Commodities	2,314	-	1,883	333	98	-	-	-
10,400	1,400	High Grade	13,036	-	54	924	12,058	2,016	-	217
3,500	1,825	CDO	5,325	5	2,192	133	2,996	1,833	241	-
10,000	216	High Yield	9,620	-	249	194	9,177	5,688	-	-
23,900	3,441	Credit	27,981	5	2,495	1,251	24,231	9,537	241	217
39,000	(500)	Real Estate	38,892	5,610	154	46	33,082	33,082	-	2
45,000	0	Securitized Products	50,471	9,127	0	1,160	40,184	-	-	2,938
6,500	3,328	Municipals	7,594	885	2,470	112	4,127	-	528	67
1,700	3,010	IBD Loans	4,114	-	-	0	4,114	4,114	-	-
7,000	(5,324)	FID Corp Loans	1,676	-	-	-	1,676	1,676	-	-
4,675	(2,663)	FID Corp	2,012	-	41	1,002	969	969	-	-
13,375	(4,977)	FID Corporate	7,802	-	41	1,002	6,759	6,759	-	-
152,775	4,752	TOTAL FID CORE	213,100	15,627	17,249	7,761	172,464	49,378	5,699	5,808

Europe

Q1 Limit	Variance (vs.Limit)	BUSINESS UNIT	Net B/S 1/31	Acct Gross Up	MTM	Fails/Other	Long Inventory	Illiquid	'Dedicated Prop'	Cash Hedges
12,300	1,000	Global Rates	21,112	-	4,431	489	16,193	-	414	12,608
700	127	Foreign Exchange	626	-	96	7	522	-	-	13
13,000	1,127	Liquid Markets	21,738	0	4,527	496	16,715	-	414	12,621
0	94	Commodities	94	-	3	8	83	-	-	-
1,000	(173)	High Grade	1,006	-	425	19	563	-	-	1
4,000	(843)	CDO	3,157	982	1,899	145	131	-	-	5
4,000	(437)	High Yield	3,631	-	2	43	3,586	2,030	-	-
9,000	(1,453)	Credit	7,794	982	2,326	207	4,279	2,030	0	6
14,500	2,800	Real Estate	17,326	3,851	0	493	12,982	12,982	0	-
10,500	0	Securitized Products	11,542	621	0	219	10,702	-	-	-
0	0	Municipals	0	-	0	-	0	-	-	-
2,000	829	IBD Loans	2,829	-	-	-	2,829	2,829	-	-
0	1,464	FID Corp Loans	1,464	-	-	-	1,464	1,464	-	-
0	0	FID Corp	5	-	5	-	(1)	(1)	-	-
2,000	2,293	FID Corporate	4,298	0	5	0	4,293	4,293	-	-
49,000	4,861	TOTAL FID CORE	62,793	5,454	6,862	1,422	49,054	19,305	414	12,627

Asia

Q1 Limit	Variance (vs.Limit)	BUSINESS UNIT	Net B/S 1/31	Acct Gross Up	MTM	Fails/Other	Long Inventory	Illiquid	'Dedicated Prop'	Cash Hedges
7,000	0	Global Rates	11,324	-	4	114	11,206	-	-	2,321
1,100	0	Foreign Exchange	1,858	-	-	35	1,823	-	35	-
8,100	0	Liquid Markets	13,182	-	4	149	13,028	-	35	2,321
0	0	Commodities	0	-	-	-	0	-	-	-
1,500	0	High Grade	948	-	1	13	933	-	-	75
1,500	348	CDO	1,848	1,496	-	7	345	-	-	-
2,000	894	High Yield	2,894	-	0	39	2,855	2,000	-	-
5,000	1,242	Credit	5,689	1,496	1	60	4,132	2,000	0	75
7,000	2,000	Real Estate	9,132	276	-	-	8,856	8,856	-	-

2,000	0	Securitized Products	1,984	-	-	-	1,984		-	-
0	0	Municipals	0	-	-	-	0	-	-	-
0	0	IBD Loans	0	-	-	-	0	-	-	-
0	0	FID Corp Loans	0	-	-	-	0	-	-	-
0	215	FID Corp	215	-	-	167	48	-	-	-
0	215	FID Corporate	215	-	0	167	48	-	-	-
22,100	3,457	TOTAL FID CORE	30,203	1,772	6	376	28,049	10,856	35	2,396

'Movable'

67,562	-
3,260	-
70,822	-
181	-
11,245	-
1,392	-
5,899	-
18,536	-
(2)	-
49,933	-
3,532	-
0	-
0	-
48	-
48	-
<hr/> 143,049	-
111,579	
16,709	
14,762	

'Movable'

	-
55,507	-
963	-
56,470	-

98	-
9,825	-
922	-
3,489	-
14,236	-
(2)	-
37,246	-
3,532	-
0	-
0	-
0	-
0	-
<hr/>	
111,579	

'Movable'

3,171	0
509	0
3,680	0
83	0
562	0
126	0
1,556	0
2,243	0
(0)	0
10,702	0
0	0
0	0
0	0
0	0
0	0
<hr/>	
16,709	-

'Movable'

8,885

1,787

10,672

0

858

345

855

2,057

(0)

1,984

0

0

0

48

48

14,762

-

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

Printed: 1/28/2010 12:42 AM

USD millions

CONSOLIDATED	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)					
	Today 31-Jan-08	Prior 30-Jan-08	Variance Incr/(Decr)	Today 31-Jan-08	Prior 30-Jan-08	Variance Incr/(Decr)	/----- Net BS -----/					
							Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows
Global Rates	201,706	198,017	3,690	107,236	108,210	(975)	122,801	(19,790)	2,604	1,620	90,924	3,546
High Grade Credit	18,365	18,080	285	14,990	14,758	232	14,864	(830)	314	643	2,294	1,080
CDO	10,587	10,568	19	10,329	10,314	16	10,590	(545)	59	226	236	22
Securitized Products	67,052	64,772	2,280	63,998	63,129	869	62,978	(359)	30	1,349	2,740	16
Real Estate	65,999	66,023	(24)	65,350	65,441	(92)	65,168	(357)	526	13	650	0
High Yield	17,651	16,931	720	16,145	15,406	739	16,037	(169)	42	235	676	830
Municipal Bonds	4,752	5,044	(291)	4,403	4,696	(293)	4,321	0	0	82	258	91
Derivatives - Munis	3,669	3,698	(28)	3,191	3,219	(28)	3,161	0	30	0	465	13
Energy Trading	2,693	2,691	3	2,408	2,406	3	2,067	0	8	333	0	0
Foreign Exchange	5,772	5,955	(183)	5,730	5,913	(183)	5,595	(142)	0	276	42	0
FID Corporate	10,411	10,397	14	2,232	2,229	4	1,063	0	1	1,169	3,141	0
Insurance Products Group	0	951	(951)	0	951	(951)	0	0	0	0	0	0
FID Corp Loans	3,180	3,124	56	3,140	3,084	56	3,140	0	0	0	0	40
IBD Loans	6,952	7,039	(87)	6,943	7,030	(87)	6,943	0	0	0	0	0
Total FID Core:	418,791	413,290	5,501	306,096	306,786	(690)	318,729	(22,192)	3,613	5,946	101,427	5,639
Total FID Prime Services:	173,627	317,643	(144,016)	16,211	15,508	704	8,822	0	4,701	2,688	88,715	63,043
Total FID (Consolidated)	592,418	730,933	(138,515)	322,307	322,294	13	327,551	(22,192)	8,314	8,635	190,141	68,682
Execution Services / Liquid Market	11,819	12,357	(538)	9,343	9,943	(600)	8,269	(150)	595	629	115	2,379
Convertible Products	3,555	3,451	104	2,942	2,885	58	3,109	(268)	75	26	0	612
Volatility	32,341	33,034	(693)	27,532	28,063	(531)	24,819	(394)	105	3,002	593	4,312
Equities Strategies	4,914	4,941	(27)	3,922	3,922	0	3,709	(124)	13	325	0	992
Firm Relationship Loans	2,675	2,510	165	2,675	2,510	165	2,675	0	0	0	0	0
Equity Corporate	949	951	(2)	732	734	(2)	96	0	0	637	193	0
Total Equities Core:	56,254	57,244	(991)	47,148	48,058	(910)	42,677	(936)	788	4,619	901	8,295
Total Equities Prime Services:	122,910	125,342	(2,432)	38,481	39,290	(809)	23,416	(5,735)	1,349	19,451	3,228	44,673
Total Equities (Consolidated)	179,163	182,586	(3,423)	85,629	87,347	(1,719)	66,093	(6,671)	2,137	24,069	4,129	52,968
Global Principal Strategies	8,316	8,285	30	6,919	6,935	(17)	6,890	0	18	11	1,017	380
Global Trading Strategies	5,534	4,989	545	5,156	4,616	539	5,168	(20)	8	1	87	291
Global Opportunities Group	934	900	34	870	843	27	844	0	20	6	64	0
Direct Principal Investments	994	995	(1)	994	995	(1)	994	0	0	0	0	0
Total Principal Investing	15,778	15,170	608	13,938	13,389	549	13,895	(20)	46	18	1,168	672
Asset Management	9,133	9,569	(437)	6,033	6,407	(374)	4,070	0	6	1,957	116	0
Private Equity	6,708	6,708	0	6,555	6,555	0	6,499	0	0	57	0	0
Total IMD	15,841	16,277	(437)	12,588	12,962	(374)	10,568	0	6	2,014	116	0
Investment Banking Division	705	705	0	705	705	0	637	0	0	69	0	0
Treasury	37,362	36,615	747	11,277	36,388	(25,111)	5,106	0	0	6,171	23,859	0
Corporate Other Assets / Investments	17,863	17,863	0	14,022	14,022	0	1,628	0	0	12,393	1,000	1,000
Total Non-Core	55,931	55,184	747	26,004	51,115	(25,111)	7,371	0	0	18,633	24,859	1,000

Total All Other (Consolidated)	87,550	86,631	919	52,530	77,467	(24,937)	31,834	(20)	52	20,664	26,143	1,672
Grand Totals Consolidated	859,131	1,000,151	(141,020)	460,466	487,108	(26,642)	425,478	(28,884)	10,503	53,368	220,413	123,322
Liquid Markets Financing	131,225	270,093	(138,868)	12,274	11,553	722	7,985	0	4,243	45	69,172	49,708
Credit Financing	34,121	39,235	(5,114)	1,437	1,472	(36)	594	0	437	406	19,403	13,282
Clearing and Execution	108	107	1	21	21	(0)	0	0	21	0	87	0
FID Structured Transactions	391	425	(35)	284	267	17	243	0	0	42	53	54
FID Futures	7,783	7,783	0	2,196	2,196	0	0	0	0	2,196	0	0
Total FID Prime Services:	173,627	317,643	(144,016)	16,211	15,508	704	8,822	0	4,701	2,688	88,715	63,043
Equity Financing	108,349	110,121	(1,772)	29,007	29,063	(56)	13,762	(4,808)	1,205	18,848	2,944	39,847
Equity Synthetic	14,324	14,961	(637)	9,238	9,974	(735)	9,479	(928)	126	561	285	4,825
Clearing and Execution	23	25	(3)	21	18	3	3	0	18	0	0	2
Structured Transactions	214	235	(21)	214	235	(21)	172	0	0	42	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	122,910	125,342	(2,432)	38,481	39,290	(809)	23,416	(5,735)	1,349	19,451	3,228	44,673
Total Prime Services	296,537	442,985	(146,448)	54,692	54,798	(106)	32,239	(5,735)	6,050	22,139	91,943	107,716

USD millions

Prior Day is: **16-Jan-08**

Current Day is:

CONSOLIDATED	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Asset Breakout (for Prior Day)							FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Gross BS	Net BS
			----- Net BS -----										
			Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows					
Global Rates	0	(102,059)	126,365	(8,440)	807	641	82,727	3,305	0	(97,422)	(1,031)	(3,064)	
High Grade Credit	0	(3,414)	16,587	(1,358)	263	4	3,051	1,078	0	(5,972)	575	426	
CDO	0	(231)	10,818	(522)	67	201	249	18	0	(342)	(187)	(199)	
Securitized Products	298	(1,373)	65,051	(368)	44	1,118	1,815	16	298	(1,972)	1,782	1,777	
Real Estate	0	(620)	65,702	(259)	489	0	570	0	0	(526)	(110)	(134)	
High Yield	0	(1,545)	15,725	(294)	43	40	641	743	0	(1,479)	(49)	(65)	
Municipal Bonds	0	(493)	3,936	0	0	1	266	12	0	(311)	(105)	(107)	
Derivatives - Munis	0	0	3,145	0	0	0	457	7	0	0	122	120	
Energy Trading	285	(1)	2,076	0	8	333	0	0	285	(0)	(5)	(5)	
Foreign Exchange	0	(8)	5,562	(110)	0	269	4	0	0	(0)	86	68	
FID Corporate	5,038	(1,415)	1,067	0	0	1,090	3,166	0	4,468	(1,215)	6	2	
Insurance Products Group	0	0	150	(0)	0	0	0	0	0	0	(0)	(0)	
FID Corp Loans	0	(81)	2,000	0	0	0	0	40	0	(81)	(19)	(19)	
IBD Loans	9	(0)	6,050	0	0	2	0	0	9	(0)	(38)	(38)	
Total FID Core:	5,630	(111,241)	324,233	(11,350)	1,720	3,699	92,946	5,218	5,060	(109,320)	1,026	(1,240)	
Total FID Prime Services:	5,658	(5,993)	6,073	0	650	2,653	160,555	149,315	5,108	(12,141)	6,699	1,279	
Total FID (Consolidated)	11,287	(117,234)	330,306	(11,350)	2,370	6,353	253,502	154,533	10,168	(121,461)	7,725	39	
Execution Services / Liquid Market	(19)	(3,284)	9,099	(92)	611	449	91	2,820	16	(3,189)	(539)	(307)	
Convertible Products	0	(1,105)	2,880	(217)	84	22	0	561	0	(1,234)	389	439	
Volatility	(96)	(14,776)	27,301	(744)	462	2,591	559	4,862	100	(16,486)	285	539	
Equities Strategies	0	(507)	3,620	(124)	33	299	0	1,261	0	(555)	(117)	(14)	
Firm Relationship Loans	0	(0)	2,677	0	0	0	0	0	0	(0)	(41)	(41)	
Equity Corporate	24	0	95	0	0	285	208	0	95	0	(1)	(1)	
Total Equities Core:	(90)	(19,671)	45,672	(1,176)	1,191	3,647	858	9,504	211	(21,463)	(24)	615	
Total Equities Prime Services:	36,528	(18,288)	23,975	(4,993)	1,258	18,960	3,679	47,472	37,508	(18,656)	(3,576)	(1,902)	
Total Equities (Consolidated)	36,438	(37,959)	69,648	(6,169)	2,449	22,607	4,537	56,976	37,719	(40,119)	(3,601)	(1,287)	
Global Principal Strategies	0	(1,452)	6,638	(16)	2	11	838	355	0	(1,259)	(56)	(41)	
Global Trading Strategies	0	(369)	4,623	(16)	2	1	62	248	0	(309)	(7)	16	
Global Opportunities Group	0	(58)	780	0	1	6	91	0	0	(53)	(2)	(11)	
Direct Principal Investments	0	0	976	0	0	0	0	0	0	0	(0)	(0)	
Total Principal Investing	0	(1,880)	13,017	(32)	5	18	992	603	0	(1,622)	(65)	(36)	
Asset Management	2,983	(22)	4,126	0	39	2,387	1	0	3,072	(2)	59	59	
Private Equity	153	0	6,517	0	0	57	0	0	78	0	(5)	(5)	
Total IMD	3,136	(22)	10,644	0	39	2,444	1	0	3,150	(2)	54	53	
Investment Banking Division	0	(0)	637	0	0	69	0	0	0	(0)	(2)	(2)	
Treasury	2,227	0	14,021	0	0	8,022	0	0	1,861	0	(2,928)	(1,294)	
Corporate Other Assets / Investments	1,842	0	1,628	0	0	12,130	1,000	1,000	183	0	1,634	0	
Total Non-Core	4,069	(0)	16,286	0	0	20,221	1,000	1,000	2,044	(0)	(1,296)	(1,296)	

Total All Other (Consolidated)	7,205	(1,902)	39,947	(32)	43	22,683	1,993	1,604	5,194	(1,623)	(1,308)	(1,279)
Grand Totals Consolidated	54,930	(157,095)	439,901	(17,551)	4,862	51,642	260,031	213,113	53,082	(163,203)	2,817	(2,527)
Liquid Markets Financing	70	(5,818)	5,297	0	243	12	134,652	135,405	70	(11,971)	5,085	1,067
Credit Financing	0	(68)	559	0	373	404	25,712	13,857	0	(64)	1,515	117
Clearing and Execution	0	0	0	0	34	0	86	0	0	0	91	88
FID Structured Transactions	0	(106)	216	0	0	42	106	53	0	(106)	9	7
FID Futures	5,587	0	0	0	0	2,196	0	0	5,038	0	0	0
Total FID Prime Services:	5,658	(5,993)	6,073	0	650	2,653	160,555	149,315	5,108	(12,141)	6,699	1,279
Equity Financing	36,552	(10,397)	13,976	(3,776)	1,130	18,383	3,425	42,741	37,488	(10,989)	(3,134)	(1,576)
Equity Synthetic	(24)	(7,709)	9,810	(1,217)	116	535	254	4,731	21	(7,487)	(435)	(319)
Clearing and Execution	0	(0)	0	0	12	0	0	1	0	(0)	3	3
Structured Transactions	0	(182)	190	0	0	42	0	0	0	(180)	(10)	(10)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	36,528	(18,288)	23,975	(4,993)	1,258	18,960	3,679	47,472	37,508	(18,656)	(3,576)	(1,902)
Total Prime Services	42,186	(24,281)	30,048	(4,993)	1,908	21,613	164,235	196,787	42,616	(30,797)	3,123	(623)

Lehman Brothers
Global Consolidated Balance Sheet
Consolidated Summary (Day-on-Day Change)

Printed: 1/28/2010 12:42 AM

<i>USD millions</i>	<u>17-Jan-08</u>		<u>Prior Day is: 16-Jan-08</u>						
CONSOLIDATED	Asset Breakout (Change)							TD	
	/----- Net BS -----/								
	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows	FAS 140/ Seg Cash/ Goodwill	Cash Shorts	
Global Rates	(2,676)	(295)	(112)	18	1,986	48	0	2,510	
High Grade Credit	(88)	562	(48)	0	134	16	0	2,308	
CDO	(308)	28	82	0	13	(1)	0	12	
Securitized Products	535	(6)	1,250	(1)	5	0	0	36	
Real Estate	(136)	2	(0)	0	25	0	0	2	
High Yield	(80)	32	(17)	0	40	(24)	0	1	
Municipal Bonds	(107)	0	0	0	1	1	0	(0)	
Derivatives - Munis	120	0	0	0	2	(0)	0	0	
Energy Trading	(3)	0	(2)	0	0	0	0	0	
Foreign Exchange	67	1	(0)	0	18	0	0	(38)	
FID Corporate	2	0	0	0	4	0	0	(13)	
Insurance Products Group	(0)	(0)	0	0	0	0	0	0	
FID Corp Loans	(19)	0	0	0	0	0	0	(0)	
IBD Loans	(38)	0	0	0	0	0	0	0	
Total FID Core:	(2,733)	324	1,152	17	2,226	41	0	4,817	
Total FID Prime Services:	(238)	0	1,518	(1)	2,351	3,069	0	(82)	
Total FID (Consolidated)	(2,971)	324	2,670	16	4,577	3,109	0	4,735	
Execution Services / Liquid Market	(406)	2	97	0	0	(232)	0	(71)	
Convertible Products	418	10	11	0	0	(50)	0	39	
Volatility	579	129	(166)	(4)	0	(254)	0	262	
Equities Strategies	(39)	2	23	0	0	(103)	0	3	
Firm Relationship Loans	(41)	0	0	0	0	0	0	0	
Equity Corporate	(1)	0	0	0	0	0	0	0	
Total Equities Core:	510	143	(34)	(4)	0	(639)	0	234	
Total Equities Prime Services:	(1,061)	(1,054)	(257)	470	(179)	(808)	(687)	(113)	
Total Equities (Consolidated)	(552)	(911)	(291)	466	(179)	(1,447)	(687)	121	
Global Principal Strategies	(43)	(0)	3	0	6	(21)	0	(7)	
Global Trading Strategies	16	(1)	1	0	(8)	(15)	0	3	
Global Opportunities Group	(12)	0	1	0	9	0	0	(5)	
Direct Principal Investments	(0)	0	0	0	0	0	0	0	
Total Principal Investing	(49)	(1)	5	0	(1)	(16)	0	(14)	
Asset Management	16	0	43	0	0	0	0	(19)	
Private Equity	(5)	0	0	0	0	0	0	0	
Total IMD	10	0	43	0	0	0	0	(19)	
Investment Banking Division	(2)	0	0	0	0	0	0	0	
Treasury	(37)	0	0	(1,257)	0	0	(1,634)	0	
Corporate Other Assets / Investments	0	0	0	0	0	0	1,634	0	
Total Non-Core	(39)	0	0	(1,257)	0	0	0	0	

Total All Other (Consolidated)	(68)	(1)	48	(1,257)	7	(36)	0	(28)
Grand Totals Consolidated	(3,591)	(588)	2,427	(775)	4,404	1,626	(687)	4,827
Liquid Markets Financing	(366)	0	1,433	(0)	1,377	2,641	0	(83)
Credit Financing	(1)	0	119	(1)	971	427	0	1
Clearing and Execution	122	0	(33)	0	2	0	0	0
FID Structured Transactions	7	0	0	0	1	1	0	(1)
FID Futures	0	0	0	0	0	0	0	0
Total FID Prime Services:	(238)	0	1,518	(1)	2,351	3,069	0	(82)
Equity Financing	(1,048)	(761)	(236)	470	(179)	(692)	(687)	(147)
Equity Synthetic	(4)	(292)	(24)	0	0	(116)	0	34
Clearing and Execution	(0)	0	3	0	0	(0)	0	0
Structured Transactions	(10)	0	0	0	0	0	0	1
Equity Futures	0	0	0	0	0	0	0	0
Total Equities Prime Services:	(1,061)	(1,054)	(257)	470	(179)	(808)	(687)	(113)
Total Prime Services	(1,299)	(1,054)	1,261	469	2,172	2,261	(687)	(195)

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
January 29, 2008

<i>USD millions</i>															
AMERICAS	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)								
	Today	Prior	Variance	Today	Prior	Variance	/----- Net BS -----/								
	31-Jan-08	30-Jan-08	Incr/(Decr)	31-Jan-08	30-Jan-08	Incr/(Decr)	Net	Repo	Other	Rev Repos	Borrows	Longs	105	Fails	Other
Global Rates	127,782	122,929	4,853	74,800	73,172	1,628	76,618	(5,440)	2,396	1,226	52,492	490			
High Grade Credit	15,787	15,251	536	13,036	12,556	480	12,277	(164)	293	631	1,671	1,080			
CDO	5,537	5,588	(51)	5,325	5,346	(21)	5,376	(183)	20	113	190	22			
Securitized Products	53,424	51,204	2,219	50,471	49,638	833	49,325	(15)	0	1,160	2,689	16			
Real Estate	39,509	39,477	32	38,892	38,900	(8)	38,846	0	34	13	617	0			
High Yield	10,643	9,877	765	9,620	8,876	743	9,432	(7)	33	161	193	830			
Municipal Bonds	4,752	5,044	(291)	4,403	4,696	(293)	4,321	0	0	82	258	91			
Derivatives - Munis	3,669	3,698	(28)	3,191	3,219	(28)	3,161	0	30	0	465	13			
Energy Trading	2,599	2,597	3	2,314	2,312	3	1,981	0	0	333	0	0			
Foreign Exchange	3,246	3,312	(66)	3,246	3,312	(67)	3,038	(26)	0	234	0	0			
FID Corporate	7,911	7,907	4	2,012	2,009	4	1,010	0	1	1,002	1,724	0			
Insurance Products Group	0	951	(951)	0	951	(951)	0	0	0	0	0	0			
FID Corp Loans	1,716	1,591	125	1,676	1,551	125	1,676	0	0	0	0	40			
IBD Loans	4,122	4,132	(9)	4,114	4,123	(9)	4,114	0	0	0	0	0			
Total FID Core:	280,698	273,558	7,140	213,100	210,662	2,438	211,174	(5,835)	2,807	4,954	60,299	2,582			
Total FID Prime Services:	128,447	246,521	(118,074)	15,684	14,920	764	8,627	0	4,408	2,649	47,291	59,815			
Total FID Americas	409,145	520,079	(110,934)	228,784	225,582	3,203	219,801	(5,835)	7,215	7,604	107,590	62,397			
Execution Services / Liquid Market	8,947	9,254	(308)	6,691	7,058	(366)	6,497	(126)	33	287	115	2,159			
Convertible Products	2,355	2,276	79	1,905	1,833	72	1,899	(16)	0	22	0	450			
Volatility	6,635	6,945	(310)	4,529	4,859	(329)	4,522	(61)	2	67	593	1,609			
Equities Strategies	1,258	1,266	(7)	1,001	977	24	795	(35)	13	229	0	257			
Firm Relationship Loans	1,906	1,890	17	1,906	1,890	17	1,906	0	0	0	0	0			
Equity Corporate	252	254	(2)	55	56	(2)	39	0	0	16	193	0			
Total Equities Core:	21,353	21,884	(531)	16,087	16,672	(585)	15,658	(239)	47	621	901	4,475			
Total Equities Prime Services:	78,160	77,923	236	24,716	23,346	1,370	12,697	(38)	770	11,287	2,771	31,147			
Total Equities Americas	99,513	99,807	(295)	40,803	40,017	786	28,354	(276)	818	11,907	3,671	35,622			
Global Principal Strategies	5,941	5,890	52	4,755	4,751	4	4,741	0	3	11	806	380			
Global Trading Strategies	4,190	4,097	94	3,877	3,787	90	3,876	0	0	1	22	291			
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0			
Direct Principal Investments	754	754	0	754	754	0	754	0	0	0	0	0			
Total Principal Investing	10,885	10,740	145	9,386	9,292	94	9,371	0	3	12	828	672			
Asset Management	7,531	7,594	(63)	4,431	4,431	(1)	2,474	0	0	1,957	116	0			
Private Equity	4,129	4,130	(1)	3,976	3,977	(1)	3,919	0	0	57	0	0			
Total IMD	11,660	11,723	(64)	8,407	8,408	(1)	6,394	0	0	2,013	116	0			
Investment Banking Division	491	491	(0)	491	491	(0)	423	0	0	69	0	0			
Treasury	37,362	36,615	747	11,276	36,388	(25,111)	5,105	0	0	6,171	23,859	0			
Corporate Other Assets / Investments	16,229	16,229	0	14,022	14,022	0	1,628	0	0	12,393	1,000	1,000			
Total Non-Core	54,083	53,335	747	25,789	50,901	(25,111)	7,157	0	0	18,633	24,859	1,000			
Total All Other Americas	76,627	75,799	829	43,582	68,601	(25,019)	22,921	0	3	20,658	25,803	1,672			

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
January 29, 2008

<i>USD millions</i>												
Grand Totals Americas	585,285	695,685	(110,400)	313,170	334,200	(21,030)	271,077	(6,111)	8,035	40,169	137,064	99,691
Liquid Markets Financing	93,719	207,884	(114,166)	11,964	11,234	729	7,910	0	4,042	12	33,526	48,159
Credit Financing	26,659	30,515	(3,856)	1,346	1,311	35	594	0	346	406	13,711	11,602
Clearing and Execution	22	22	(0)	21	21	0	0	0	21	0	1	0
FID Structured Transactions	265	317	(52)	159	158	0	123	0	0	36	53	54
FID Futures	7,783	7,783	0	2,196	2,196	0	0	0	0	2,196	0	0
Total FID Prime Services:	128,447	246,521	(118,074)	15,684	14,920	764	8,627	0	4,408	2,649	47,291	59,815
Equity Financing	69,851	69,139	712	20,412	18,481	1,931	8,482	(2)	681	11,251	2,625	27,264
Equity Synthetic	8,183	8,659	(476)	4,178	4,740	(561)	4,126	(36)	89	0	146	3,882
Clearing and Execution	3	4	(0)	3	4	(0)	3	0	0	0	0	0
Structured Transactions	122	121	1	122	121	1	86	0	0	36	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	78,160	77,923	236	24,716	23,346	1,370	12,697	(38)	770	11,287	2,771	31,147
Total Prime Services Americas	206,607	324,444	(117,837)	40,400	38,265	2,135	21,323	(38)	5,178	13,936	50,062	90,962

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
January 29, 2008

USD millions

EUROPE	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)					
	Today	Prior	Variance	Today	Prior	Variance	/----- Net BS -----/					
	31-Jan-08	30-Jan-08	Incr/(Decr)	31-Jan-08	30-Jan-08	Incr/(Decr)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows
Global Rates	53,574	54,984	(1,410)	21,112	23,554	(2,441)	34,235	(13,612)	166	323	32,462	0
High Grade Credit	1,567	1,755	(189)	1,006	1,193	(187)	1,444	(457)	7	12	561	0
CDO	3,190	3,141	48	3,157	3,135	21	3,258	(246)	31	113	33	0
Securitized Products	11,593	11,572	21	11,542	11,506	36	11,668	(344)	30	189	0	0
Real Estate	17,331	17,415	(84)	17,326	17,410	(84)	17,190	(357)	493	0	5	0
High Yield	4,022	4,113	(91)	3,631	3,672	(41)	3,735	(147)	7	36	391	0
Municipal Bonds	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
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	94	94	(0)	94	94	(0)	87	0	8	0	0	0
Foreign Exchange	626	719	(93)	626	719	(93)	734	(116)	0	7	0	0
FID Corporate	2,284	2,274	10	5	5	0	5	0	0	0	1,417	0
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	1,464	1,533	(69)	1,464	1,533	(69)	1,464	0	0	0	0	0
IBD Loans	2,829	2,908	(78)	2,829	2,908	(78)	2,829	0	0	0	0	0
Total FID Core:	98,574	100,508	(1,934)	62,793	65,728	(2,935)	76,649	(15,279)	742	681	34,868	0
Total FID Prime Services:	38,534	57,377	(18,843)	527	588	(61)	196	0	293	39	33,030	4,977
Total FID Europe	137,109	157,885	(20,777)	63,320	66,316	(2,996)	76,845	(15,279)	1,035	720	67,898	4,977
Execution Services	1,826	2,009	(183)	1,613	1,800	(187)	947	(24)	523	167	0	213
Convertible Products	640	608	32	499	504	(5)	611	(180)	64	4	0	141
Volatility	19,285	19,647	(363)	16,674	16,866	(192)	14,025	(333)	99	2,883	0	2,611
Equities Strategies	262	263	(1)	247	247	(0)	235	0	0	11	0	16
Firm Relationship Loans	769	621	149	769	621	149	769	0	0	0	0	0
Equity Corporate	23	23	0	23	23	0	23	0	0	0	0	0
Total Equities Core:	22,806	23,171	(365)	19,825	20,060	(235)	16,611	(537)	686	3,065	0	2,980
Total Equities Prime Services:	29,404	32,360	(2,956)	7,986	10,768	(2,783)	7,923	(5,698)	387	5,373	319	9,086
Total Equities Europe	52,210	55,531	(3,322)	27,811	30,829	(3,018)	24,534	(6,235)	1,074	8,438	319	12,067
Global Principal Strategies	1,351	1,347	4	1,168	1,167	2	1,166	0	2	0	183	0
Global Trading Strategies	393	347	46	357	312	46	376	(20)	2	0	36	0
Global Opportunities Group	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
Total Principal Investing	1,744	1,695	50	1,526	1,478	47	1,543	(20)	4	0	219	0
Asset Management	1,507	1,878	(371)	1,507	1,878	(371)	1,501	0	6	1	0	0
Private Equity	2,305	2,305	1	2,305	2,305	1	2,305	0	0	0	0	0
Total IMD	3,813	4,183	(370)	3,813	4,183	(370)	3,806	0	6	1	0	0
Investment Banking Division	147	147	0	147	147	0	147	0	0	0	0	0
Treasury	1	1	0	1	1	0	1	0	0	0	0	0
Corporate Other Assets / Investments	1,634	1,634	0	0	0	0	0	0	0	0	0	0
Total Non-Core	1,781	1,781	0	148	147	0	148	0	0	0	0	0

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
January 29, 2008**

<i>USD millions</i>												
Total All Other Europe	7,339	7,659	(320)	5,486	5,808	(322)	5,496	(20)	10	1	219	0
Grand Totals Europe	196,657	221,075	(24,418)	96,617	102,953	(6,337)	106,875	(21,534)	2,118	9,158	68,435	17,044
Liquid Markets Financing	30,860	48,463	(17,603)	311	318	(8)	76	0	202	33	27,252	3,298
Credit Financing	7,462	8,720	(1,258)	91	161	(70)	0	0	91	0	5,692	1,679
Clearing and Execution	86	85	1	0	0	(0)	0	0	0	0	86	0
FID Structured Transactions	126	109	17	126	109	17	120	0	0	6	0	0
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	38,534	57,377	(18,843)	527	588	(61)	196	0	293	39	33,030	4,977
Equity Financing	26,300	29,065	(2,765)	5,327	7,927	(2,600)	4,418	(4,806)	348	5,367	319	8,640
Equity Synthetic	2,993	3,160	(167)	2,549	2,714	(165)	3,419	(892)	21	0	0	445
Clearing and Execution	19	22	(2)	18	14	4	0	0	18	0	0	2
Structured Transactions	92	113	(22)	92	113	(22)	86	0	0	6	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	29,404	32,360	(2,956)	7,986	10,768	(2,783)	7,923	(5,698)	387	5,373	319	9,086
Total Prime Services Europe	67,939	89,737	(21,799)	8,513	11,357	(2,844)	8,119	(5,698)	680	5,412	33,349	14,064

Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
January 29, 2008

USD millions

ASIA	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)					
	Today	Prior	Variance	Today	Prior	Variance	/----- Net BS -----/					
	31-Jan-08	30-Jan-08	Incr/(Decr)	31-Jan-08	30-Jan-08	Incr/(Decr)	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows
Global Rates	20,351	20,103	247	11,324	11,484	(161)	11,948	(738)	42	71	5,971	3,056
High Grade Credit	1,011	1,074	(63)	948	1,009	(62)	1,143	(209)	13	0	63	0
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0
CDO	1,861	1,838	22	1,848	1,833	15	1,957	(116)	7	0	13	0
Securitized Products	2,036	1,996	39	1,984	1,984	0	1,984	0	0	0	51	0
Real Estate	9,159	9,132	28	9,132	9,132	0	9,132	0	0	0	27	0
High Yield	2,986	2,941	45	2,894	2,857	37	2,870	(15)	2	37	92	0
Municipal Bonds	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
Derivatives - Munis	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
Foreign Exchange	1,901	1,924	(23)	1,858	1,881	(23)	1,823	0	0	35	42	0
FID Corporate	216	216	0	215	215	0	48	0	0	167	0	0
Insurance Products Group	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
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	39,519	39,224	296	30,203	30,396	(193)	30,905	(1,078)	65	311	6,260	3,056
Total FID Prime Services:	6,646	13,745	(7,100)	0	(0)	0	0	0	0	0	8,394	(1,749)
Total FID Asia	46,165	52,969	(6,804)	30,203	30,396	(193)	30,905	(1,078)	65	311	14,654	1,308
Execution Services / Liquid Market	1,046	1,094	(47)	1,039	1,086	(47)	825	0	39	175	0	8
Convertible Products	560	567	(8)	538	548	(9)	599	(71)	10	0	0	21
Volatility	6,422	6,442	(20)	6,330	6,339	(9)	6,272	0	5	53	0	92
Equities Strategies	3,393	3,412	(19)	2,674	2,698	(24)	2,679	(89)	0	85	0	719
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	674	674	0	655	655	0	34	0	0	621	0	0
Total Equities Core:	12,095	12,189	(94)	11,236	11,326	(90)	10,408	(160)	54	933	0	840
Total Equities Prime Services:	15,346	15,058	288	5,779	5,176	603	2,796	0	191	2,792	139	4,440
Total Equities Asia	27,441	27,247	193	17,015	16,501	513	13,204	(160)	246	3,725	139	5,279
Global Principal Strategies	1,023	1,048	(25)	995	1,018	(23)	982	0	13	0	28	0
Global Trading Strategies	950	545	405	921	517	404	915	0	6	0	29	0
Global Opportunities Group	934	900	34	870	843	27	844	0	20	6	64	0
Direct Principal Investments	240	241	(1)	240	241	(1)	240	0	0	0	0	0
Total Principal Investing	3,148	2,735	413	3,026	2,619	408	2,981	0	39	6	121	0
Asset Management	95	98	(3)	95	98	(3)	95	0	0	0	0	0
Private Equity	274	273	0	274	273	0	274	0	0	0	0	0
Total IMD	368	372	(3)	368	372	(3)	368	0	0	0	0	0
Investment Banking Division	67	67	0	67	67	0	67	0	0	0	0	0
Treasury	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

**Lehman Brothers
Global Consolidated Balance Sheet
Regional Breakout
January 29, 2008**

<i>USD millions</i>											
<i>Total Non-Core</i>	<i>67</i>	<i>67</i>	<i>0</i>	<i>67</i>	<i>67</i>	<i>0</i>	<i>67</i>	<i>0</i>	<i>0</i>	<i>0</i>	<i>0</i>
Total All Other Asia	3,584	3,174	410	3,462	3,058	405	3,417	0	39	6	121
Grand Totals Asia	77,189	83,390	(6,201)	50,680	49,955	725	47,526	(1,238)	350	4,042	14,914
Liquid Markets Financing	6,646	13,745	(7,100)	0	(0)	0	0	0	0	0	8,394
Credit Financing	0	0	0	0	0	0	0	0	0	0	(1,749)
Clearing and Execution	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
FID Futures	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	6,646	13,745	(7,100)	0	(0)	0	0	0	0	0	8,394
Equity Financing	12,199	11,917	282	3,268	2,655	612	862	0	175	2,230	0
Equity Synthetic	3,147	3,142	6	2,511	2,520	(9)	1,934	0	16	561	139
Clearing and Execution	0	0	0	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	15,346	15,058	288	5,779	5,176	603	2,796	0	191	2,792	139
Total Prime Services Asia	21,991	28,804	(6,812)	5,779	5,176	603	2,796	0	191	2,792	8,533

USD millions			Prior Day is: 16-Jan-08							Current Day is:		
AMERICAS			Americas Asset Breakout (for Prior Day)							Americas		
FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts		----- Net BS -----				FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	--- Change ---			
			Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		Gross BS	Net BS	
Global Rates	0	(60,148)	77,718	(3,089)	664	466	47,975	0	0	(61,429)	(437)	(2,994)
High Grade Credit	0	(2,814)	12,053	(179)	239	4	2,443	1,078	0	(5,418)	(180)	(311)
CDO	0	(192)	6,014	(163)	18	201	237	18	0	(325)	(143)	(155)
Securitized Products	248	(1,322)	51,305	(2)	25	931	1,801	16	248	(1,906)	736	731
Real Estate	0	(587)	39,290	0	0	0	565	0	0	(493)	89	64
High Yield	0	(1,114)	8,919	(10)	23	8	134	743	0	(995)	(90)	(94)
Municipal Bonds	0	(493)	3,936	0	0	1	266	12	0	(311)	(105)	(107)
Derivatives - Munis	0	0	3,145	0	0	0	457	7	0	0	122	120
Energy Trading	285	0	1,981	0	0	333	0	0	285	0	(3)	(3)
Foreign Exchange	0	(0)	3,008	(25)	0	234	0	0	0	(0)	(28)	(28)
FID Corporate	4,175	0	1,014	0	0	953	1,954	0	3,605	0	2	2
Insurance Products Group	0	0	150	(0)	0	0	0	0	0	0	(0)	(0)
FID Corp Loans	0	(81)	1,552	0	0	0	0	40	0	(81)	2	2
IBD Loans	9	0	4,209	0	0	2	0	0	9	0	(1)	(1)
Total FID Core:	4,716	(66,753)	214,294	(3,467)	969	3,133	55,832	1,913	4,147	(70,959)	(35)	(2,773)
Total FID Prime Services:	5,658	(5,267)	5,883	0	397	2,648	106,350	129,452	5,108	(9,849)	(92)	(225)
Total FID Americas	10,374	(72,020)	220,177	(3,467)	1,366	5,780	162,182	131,365	9,255	(80,809)	(127)	(2,998)
Execution Services / Liquid Market	(19)	(2,261)	6,595	(63)	57	286	91	2,571	16	(2,407)	(690)	(462)
Convertible Products	0	(634)	1,598	(26)	0	22	0	463	0	(702)	(66)	(13)
Volatility	(96)	(3,150)	4,490	(201)	4	88	559	1,959	100	(3,549)	910	923
Equities Strategies	0	(228)	895	(23)	6	229	0	350	0	(320)	(69)	(18)
Firm Relationship Loans	0	0	1,976	0	0	0	0	0	0	0	1	1
Equity Corporate	5	0	39	0	0	16	208	0	73	0	(1)	(1)
Total Equities Core:	(110)	(6,272)	15,593	(313)	66	640	858	5,343	189	(6,978)	85	430
Total Equities Prime Services:	19,526	(4,965)	14,255	(1,837)	593	11,028	3,222	31,046	20,206	(5,543)	(1,919)	(1,267)
Total Equities Americas	19,416	(11,237)	29,848	(2,150)	660	11,668	4,079	36,389	20,394	(12,521)	(1,834)	(837)
Global Principal Strategies	0	(1,081)	4,562	0	1	11	627	339	0	(910)	(35)	(40)
Global Trading Strategies	0	(298)	3,518	0	1	1	18	236	0	(262)	9	11
Global Opportunities Group	0	0	0	0	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	749	0	0	0	0	0	0	0	0	0
Total Principal Investing	0	(1,379)	8,829	0	2	12	645	575	0	(1,173)	(25)	(29)
Asset Management	2,983	(0)	2,549	0	0	2,019	1	0	3,072	(1)	26	25
Private Equity	153	0	3,936	0	0	57	0	0	78	0	0	0
Total IMD	3,136	(0)	6,484	0	0	2,076	1	0	3,150	(1)	26	25
Investment Banking Division	0	0	422	0	0	69	0	0	0	0	(1)	(1)
Treasury	2,227	0	14,020	0	0	8,022	0	0	227	0	(1,294)	(1,294)
Corporate Other Assets / Investments	208	0	1,628	0	0	12,130	1,000	1,000	183	0	0	0
Total Non-Core	2,435	0	16,071	0	0	20,221	1,000	1,000	410	0	(1,295)	(1,295)
Total All Other Americas	5,571	(1,380)	31,384	0	2	22,308	1,646	1,575	3,560	(1,174)	(1,294)	(1,298)



Glc
Regiona

<i>USD millions</i>		Prior Day is: 16-Jan-08								Current Day is:		
Grand Totals Americas	35,361	(84,637)	281,409	(5,617)	2,027	39,757	167,907	169,329	33,209	(94,504)	(3,255)	(5,133)
Liquid Markets Financing	70	(5,117)	5,202	0	66	12	90,102	117,082	70	(9,712)	(793)	(289)
Credit Financing	0	(44)	559	0	297	404	16,142	12,317	0	(32)	609	(25)
Clearing and Execution	0	0	0	0	34	0	0	0	0	0	91	88
FID Structured Transactions	0	(106)	122	0	0	36	106	53	0	(106)	2	0
FID Futures	5,587	0	0	0	0	2,196	0	0	5,038	0	0	0
Total FID Prime Services:	5,658	(5,267)	5,883	0	397	2,648	106,350	129,452	5,108	(9,849)	(92)	(225)
Equity Financing	19,550	(942)	9,984	(1,827)	507	10,992	3,106	27,156	20,185	(1,530)	(1,755)	(1,238)
Equity Synthetic	(24)	(4,023)	4,186	(10)	86	0	115	3,890	21	(4,013)	(163)	(28)
Clearing and Execution	0	(0)	0	0	0	0	0	0	0	(0)	(0)	(0)
Structured Transactions	0	0	85	0	0	36	0	0	0	0	(0)	(0)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	19,526	(4,965)	14,255	(1,837)	593	11,028	3,222	31,046	20,206	(5,543)	(1,919)	(1,267)
Total Prime Services Americas	25,184	(10,232)	20,138	(1,837)	990	13,675	109,572	160,498	25,314	(15,392)	(2,011)	(1,492)

GIC
Regiona

USD millions

Prior Day is: 16-Jan-08

Current Day is:

EUROPE	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Europe Asset Breakout (for Prior Day)						FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Europe	
			/----- Net BS -----/								--- Change ---	
			Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows			Gross BS	Net BS
Global Rates	0	(33,769)	34,096	(5,259)	143	113	27,123	0	0	(26,335)	489	933
High Grade Credit	0	(541)	3,304	(932)	24	0	510	0	0	(496)	738	730
CDO	0	(39)	2,673	(259)	44	0	7	0	0	(17)	(27)	(27)
Securitized Products	51	(0)	11,701	(365)	18	187	14	0	51	(14)	1,046	1,046
Real Estate	0	(5)	17,459	(259)	489	0	5	0	0	(5)	(208)	(208)
High Yield	0	(341)	3,857	(259)	8	0	436	0	0	(389)	(22)	(13)
Municipal Bonds	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
Derivatives - Munis	0	0	0	0	0	0	0	0	0	0	0	0
Energy Trading	0	(1)	95	0	8	0	0	0	0	(0)	(3)	(3)
Foreign Exchange	0	(8)	1,009	(85)	0	0	4	0	0	(0)	21	25
FID Corporate	863	(1,415)	5	0	0	0	1,212	0	863	(1,214)	4	(0)
Insurance Products Group	0	0	0	0	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	448	0	0	0	0	0	0	0	(21)	(21)
IBD Loans	0	(0)	1,841	0	0	0	0	0	0	(0)	(37)	(37)
Total FID Core:	914	(36,118)	76,488	(7,418)	734	300	29,311	0	914	(28,471)	1,980	2,425
Total FID Prime Services:	0	(673)	190	0	253	6	46,910	4,084	0	(2,257)	4,941	1,504
Total FID Europe	914	(36,791)	76,678	(7,418)	987	306	76,220	4,084	914	(30,728)	6,922	3,930
Execution Services	0	(1,004)	1,073	(29)	499	6	0	205	0	(714)	136	144
Convertible Products	0	(428)	629	(191)	82	0	0	92	0	(454)	21	23
Volatility	0	(11,284)	16,047	(543)	456	2,792	0	2,727	0	(12,447)	(653)	(415)
Equities Strategies	0	(121)	227	(12)	2	0	0	9	0	(62)	1	(2)
Firm Relationship Loans	0	(0)	701	0	0	0	0	0	0	(0)	(42)	(42)
Equity Corporate	0	0	23	0	0	0	0	0	0	0	(0)	(0)
Total Equities Core:	0	(12,836)	18,701	(775)	1,038	2,798	0	3,032	0	(13,677)	(537)	(293)
Total Equities Prime Services:	12,013	(11,738)	6,774	(2,686)	528	5,231	319	11,122	12,210	(11,517)	(1,567)	(595)
Total Equities Europe	12,013	(24,574)	25,475	(3,461)	1,566	8,029	319	14,155	12,210	(25,194)	(2,104)	(888)
Global Principal Strategies	0	(334)	1,075	(16)	0	0	173	16	0	(316)	(24)	(6)
Global Trading Strategies	0	(40)	313	(16)	1	0	24	12	0	(23)	(13)	1
Global Opportunities Group	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
Total Principal Investing	0	(374)	1,388	(32)	1	0	197	28	0	(339)	(38)	(5)
Asset Management	0	(22)	1,495	0	38	368	0	0	0	(0)	35	35
Private Equity	0	0	2,307	0	0	0	0	0	0	0	(3)	(3)
Total IMD	0	(22)	3,802	0	38	368	0	0	0	(0)	32	32
Investment Banking Division	0	(0)	148	0	0	0	0	0	0	(0)	(2)	(2)
Treasury	0	0	1	0	0	0	0	0	1,634	0	(1,634)	(0)
Corporate Other Assets / Investments	1,634	0	0	0	0	0	0	0	0	0	1,634	0
Total Non-Core	1,634	(0)	148	0	0	0	0	0	1,634	(0)	(2)	(2)



Glc
Regiona

<i>USD millions</i>		Prior Day is:							16-Jan-08		Current Day is:	
Total All Other Europe	1,634	(396)	5,339	(32)	39	368	197	29	1,634	(340)	(8)	25
Grand Totals Europe	14,561	(61,761)	107,491	(10,911)	2,593	8,704	76,737	18,267	14,757	(56,262)	4,810	3,067
Liquid Markets Financing	0	(648)	95	0	178	0	37,254	2,543	0	(2,224)	4,029	1,355
Credit Financing	0	(24)	0	0	76	0	9,570	1,540	0	(32)	905	142
Clearing and Execution	0	0	0	0	0	0	86	0	0	0	(0)	0
FID Structured Transactions	0	0	95	0	0	6	0	0	0	0	7	7
FID Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Prime Services:	0	(673)	190	0	253	6	46,910	4,084	0	(2,257)	4,941	1,504
Equity Financing	12,013	(9,455)	3,089	(1,480)	493	5,226	319	10,684	12,210	(9,458)	(1,239)	(268)
Equity Synthetic	0	(2,101)	3,581	(1,206)	24	0	0	437	0	(1,878)	(322)	(321)
Clearing and Execution	0	0	0	0	11	0	0	1	0	0	3	3
Structured Transactions	0	(182)	105	0	0	6	0	0	0	(180)	(9)	(9)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	12,013	(11,738)	6,774	(2,686)	528	5,231	319	11,122	12,210	(11,517)	(1,567)	(595)
Total Prime Services Europe	12,013	(12,410)	6,964	(2,686)	782	5,237	47,229	15,206	12,210	(13,773)	3,374	909

GIC
Regiona

USD millions

Prior Day is: 16-Jan-08

Current Day is:

ASIA	FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Asia Asset Breakout (for Prior Day)						FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts	Asia	
			/----- Net BS -----/								Gross BS	Net BS
			Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows				
Global Rates	0	(8,142)	14,551	(92)	1	63	7,629	3,305	0	(9,657)	(1,084)	(1,003)
High Grade Credit	0	(59)	1,230	(248)	0	0	99	0	0	(57)	18	7
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0	0	0	0	0
CDO	0	0	2,132	(100)	4	0	5	0	0	0	(17)	(17)
Securitized Products	0	(51)	2,044	0	0	0	0	0	0	(51)	(0)	(0)
Real Estate	0	(27)	8,953	0	0	0	(0)	0	0	(28)	9	9
High Yield	0	(90)	2,949	(26)	12	32	71	0	0	(95)	63	42
Municipal Bonds	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
Derivatives - Munis	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
Foreign Exchange	0	(0)	1,544	0	0	35	0	0	0	0	92	71
FID Corporate	0	(0)	48	0	0	136	0	0	0	(0)	(0)	(0)
Insurance Products Group	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
IBD Loans	0	0	0	0	0	0	0	0	0	0	0	0
Total FID Core:	0	(8,370)	33,451	(466)	17	266	7,804	3,305	0	(9,889)	(919)	(892)
Total FID Prime Services:	0	(53)	0	0	0	0	7,296	15,780	0	(35)	1,849	(0)
Total FID Asia	0	(8,423)	33,451	(466)	17	266	15,100	19,085	0	(9,924)	930	(892)
Execution Services / Liquid Market	0	(19)	1,430	0	55	157	0	44	0	(68)	15	11
Convertible Products	0	(44)	654	0	3	0	0	6	0	(77)	434	430
Volatility	0	(342)	6,763	0	3	(289)	0	176	0	(490)	28	31
Equities Strategies	0	(158)	2,498	(88)	25	71	0	903	0	(173)	(50)	6
Firm Relationship Loans	0	0	0	0	0	0	0	0	0	0	0	0
Equity Corporate	20	0	34	0	0	270	0	0	22	0	0	0
Total Equities Core:	20	(563)	11,379	(88)	87	209	0	1,129	22	(808)	427	478
Total Equities Prime Services:	4,989	(1,585)	2,946	(470)	136	2,701	139	5,304	5,093	(1,596)	(90)	(40)
Total Equities Asia	5,008	(2,148)	14,325	(558)	223	2,910	139	6,432	5,115	(2,404)	337	438
Global Principal Strategies	0	(37)	1,001	0	0	0	38	0	0	(33)	3	6
Global Trading Strategies	0	(31)	791	0	1	0	20	0	0	(23)	(3)	4
Global Opportunities Group	0	(58)	780	0	1	6	91	0	0	(53)	(2)	(11)
Direct Principal Investments	0	0	227	0	0	0	0	0	0	0	(0)	(0)
Total Principal Investing	0	(126)	2,800	0	2	6	149	0	0	(109)	(2)	(2)
Asset Management	0	0	83	0	0	0	0	0	0	0	(1)	(1)
Private Equity	0	0	274	0	0	0	0	0	0	0	(2)	(2)
Total IMD	0	0	357	0	0	0	0	0	0	0	(4)	(4)
Investment Banking Division	0	0	67	0	0	0	0	0	0	0	0	0
Treasury	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



Glc
Regiona

<i>USD millions</i>		<u>Prior Day is:</u>							<u>16-Jan-08</u>		<u>Current Day is:</u>	
<i>Total Non-Core</i>	0	0	67	0	0	0	0	0	0	0	0	
Total All Other Asia	0	(126)	3,224	0	2	6	149	0	0	(109)	(6)	(6)
Grand Totals Asia	5,008	(10,697)	51,000	(1,024)	242	3,182	15,387	25,517	5,115	(12,438)	1,261	(460)
Liquid Markets Financing	0	(53)	0	0	0	0	7,296	15,780	0	(35)	1,849	(0)
Credit Financing	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
FID Structured Transactions	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
Total FID Prime Services:	0	(53)	0	0	0	0	7,296	15,780	0	(35)	1,849	(0)
Equity Financing	4,989	(0)	904	(469)	130	2,166	0	4,900	5,093	(0)	(140)	(70)
Equity Synthetic	0	(1,585)	2,042	(1)	6	535	139	403	0	(1,596)	50	30
Clearing and Execution	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
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	4,989	(1,585)	2,946	(470)	136	2,701	139	5,304	5,093	(1,596)	(90)	(40)
Total Prime Services Asia	4,989	(1,638)	2,946	(470)	136	2,701	7,434	21,083	5,093	(1,631)	1,759	(40)

Lehman Brothers
Global Consolidated Balance Sheet
Global Balance Sheet (Day-on-Day Change)

<i>USD millions</i>	<u>17-Jan-08</u>	<u>Prior Day is</u>	<u>16-Jan-08</u>					
AMERICAS	Asset Breakout (Change)							TD
	/----- Net BS -----/				Rev	FAS 140/ Seg Cash/ Goodwill		Cash
	Net Longs	Repo 105	Fails	Other	Repos	Borrows	Goodwill	Shorts
Global Rates	(2,825)	(17)	(153)	0	2,558	0	0	1,376
High Grade Credit	(287)	16	(40)	0	115	16	0	2,320
CDO	(255)	8	92	0	12	(1)	0	12
Securitized Products	731	(9)	10	0	5	0	0	36
Real Estate	63	0	1	0	25	0	0	2
High Yield	(81)	0	(14)	0	28	(24)	0	1
Municipal Bonds	(107)	0	0	0	1	1	0	(0)
Derivatives - Munis	120	0	0	0	2	(0)	0	0
Energy Trading	(3)	0	0	0	0	0	0	0
Foreign Exchange	(28)	0	0	0	0	0	0	(0)
FID Corporate	2	0	0	0	0	0	0	0
Insurance Products Group	(0)	(0)	0	0	0	0	0	0
FID Corp Loans	2	0	0	0	0	0	0	(0)
IBD Loans	(1)	0	0	0	0	0	0	0
Total FID Core:	(2,668)	(2)	(103)	0	2,745	(7)	0	3,747
Total FID Prime Services:	(244)	0	20	(1)	(990)	1,124	0	(51)
Total FID Americas	(2,912)	(2)	(83)	(1)	1,755	1,116	0	3,696
Execution Services / Liquid Market	(470)	(3)	11	0	0	(228)	0	(48)
Convertible Products	(14)	1	0	0	0	(53)	0	35
Volatility	913	14	(0)	(4)	0	(13)	0	107
Equities Strategies	(19)	1	1	0	0	(51)	0	(5)
Firm Relationship Loans	1	0	0	0	0	0	0	0
Equity Corporate	(1)	0	0	0	0	0	0	0
Total Equities Core:	409	13	11	(4)	0	(345)	0	89
Total Equities Prime Services:	(1,024)	(423)	(76)	256	(179)	(101)	(372)	343
Total Equities Americas	(615)	(410)	(65)	253	(179)	(445)	(372)	432
Global Principal Strategies	(40)	0	0	0	10	(5)	0	(11)
Global Trading Strategies	10	0	1	0	1	(3)	0	3
Global Opportunities Group	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0
Total Principal Investing	(30)	0	1	0	11	(8)	0	(8)
Asset Management	25	0	0	0	0	0	0	(1)
Private Equity	0	0	0	0	0	0	0	0
Total IMD	25	0	0	0	0	0	0	(1)
Investment Banking Division	(1)	0	0	0	0	0	0	0
Treasury	(37)	0	0	(1,257)	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0
Total Non-Core	(37)	0	0	(1,257)	0	0	0	0
Total All Other Americas	(42)	0	1	(1,257)	11	(7)	0	(9)

Lehman Brothers
Global Consolidated Balance Sheet
Global Balance Sheet (Day-on-Day Change)

<i>USD millions</i>	<u>17-Jan-08</u>		<u>Prior Day is</u>		<u>16-Jan-08</u>			
Grand Totals Americas	(3,569)	(413)	(147)	(1,005)	1,587	664	(372)	4,119
Liquid Markets Financing	(365)	0	76	(0)	(1,256)	752	0	(50)
Credit Financing	(1)	0	(23)	(1)	263	371	0	(1)
Clearing and Execution	122	0	(33)	0	3	0	0	0
FID Structured Transactions	0	0	0	0	1	1	0	(1)
FID Futures	0	0	0	0	0	0	0	0
Total FID Prime Services:	(244)	0	20	(1)	(990)	1,124	0	(51)
Equity Financing	(1,025)	(417)	(52)	256	(179)	34	(372)	257
Equity Synthetic	2	(5)	(24)	0	0	(135)	0	86
Clearing and Execution	0	0	(0)	0	0	0	0	0
Structured Transactions	(0)	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0
Total Equities Prime Services:	(1,024)	(423)	(76)	256	(179)	(101)	(372)	343
Total Prime Services Americas	(1,268)	(423)	(56)	256	(1,169)	1,023	(372)	292

Lehman Brothers
Global Consolidated Balance Sheet
Global Balance Sheet (Day-on-Day Change)

USD millions

17-Jan-08

Prior Day is 16-Jan-08

EUROPE	Asset Breakout (Change)						FAS 140/ Seg Cash/ Goodwill	TD Cash Shorts
	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		
Global Rates	1,172	(280)	41	0	(444)	0	0	707
High Grade Credit	222	520	(12)	0	8	0	0	(14)
CDO	(33)	12	(6)	0	0	0	0	(0)
Securitized Products	(196)	3	1,240	(1)	(0)	0	0	0
Real Estate	(208)	2	(2)	0	(0)	0	0	0
High Yield	(46)	32	2	0	(9)	0	0	(2)
Municipal Bonds	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0
Energy Trading	(0)	0	(2)	0	0	0	0	0
Foreign Exchange	24	1	(0)	0	(4)	(0)	0	(38)
FID Corporate	(0)	0	0	0	4	0	0	(13)
Insurance Products Group	0	0	0	0	0	0	0	0
FID Corp Loans	(21)	0	0	0	0	0	0	0
IBD Loans	(37)	0	0	0	(0)	0	0	0
Total FID Core:	876	290	1,261	(1)	(445)	(0)	0	640
Total FID Prime Services:	6	0	1,498	0	1,931	1,506	0	(28)
Total FID Europe	882	290	2,759	(1)	1,486	1,506	0	612
Execution Services	55	5	84	0	0	(9)	0	(46)
Convertible Products	7	8	8	0	0	(1)	0	(0)
Volatility	(365)	115	(166)	0	0	(237)	0	140
Equities Strategies	(8)	2	4	0	0	4	0	3
Firm Relationship Loans	(42)	0	0	0	0	0	0	0
Equity Corporate	(0)	0	0	0	0	0	0	0
Total Equities Core:	(354)	131	(70)	0	0	(243)	0	96
Total Equities Prime Services:	(57)	(524)	(167)	152	0	(752)	(220)	(409)
Total Equities Europe	(410)	(393)	(237)	152	0	(996)	(220)	(313)
Global Principal Strategies	(6)	(0)	0	0	(2)	(16)	0	3
Global Trading Strategies	2	(1)	0	0	(2)	(12)	0	1
Global Opportunities Group	0	0	0	0	0	0	0	0
Direct Principal Investments	0	0	0	0	0	0	0	0
Total Principal Investing	(4)	(1)	0	0	(5)	(28)	0	3
Asset Management	(8)	0	43	0	0	(0)	0	(19)
Private Equity	(3)	0	0	0	0	0	0	0
Total IMD	(11)	0	43	0	0	(0)	0	(19)
Investment Banking Division	(2)	0	0	0	0	0	0	0
Treasury	(0)	0	0	0	0	0	(1,634)	0
Corporate Other Assets / Investments	0	0	0	0	0	0	1,634	0
Total Non-Core	(2)	0	0	0	0	0	0	0

Lehman Brothers
Global Consolidated Balance Sheet
Global Balance Sheet (Day-on-Day Change)

<i>USD millions</i>	<u>17-Jan-08</u>		<u>Prior Day is</u>		<u>16-Jan-08</u>			
Total All Other Europe	(17)	(1)	43	0	(5)	(28)	0	(15)
Grand Totals Europe	455	(105)	2,565	152	1,481	482	(220)	283
Liquid Markets Financing	(1)	0	1,357	0	1,223	1,450	0	(30)
Credit Financing	0	0	142	0	708	56	0	2
Clearing and Execution	0	0	0	0	(0)	0	0	0
FID Structured Transactions	7	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0
Total FID Prime Services:	6	0	1,498	0	1,931	1,506	0	(28)
Equity Financing	(12)	(237)	(172)	152	0	(751)	(220)	(404)
Equity Synthetic	(36)	(287)	1	0	0	(1)	0	(5)
Clearing and Execution	(0)	0	3	0	0	(0)	0	0
Structured Transactions	(9)	0	0	0	0	0	0	1
Equity Futures	0	0	0	0	0	0	0	0
Total Equities Prime Services:	(57)	(524)	(167)	152	0	(752)	(220)	(409)
Total Prime Services Europe	(51)	(524)	1,332	152	1,931	754	(220)	(437)

Lehman Brothers
Global Consolidated Balance Sheet
Global Balance Sheet (Day-on-Day Change)

<i>USD millions</i>	<u>17-Jan-08</u>	<u>Prior Day is 16-Jan-08</u>						
ASIA	Asset Breakout (Change)							TD
	/----- Net BS -----/						FAS 140/ Seg Cash/ Goodwill	Cash Shorts
	Net Longs	Repo 105	Fails	Other	Rev Repos	Borrows		
Global Rates	(1,023)	3	(0)	18	(128)	48	0	427
High Grade Credit	(24)	26	4	0	11	0	0	2
High Grade Credit - Esoteric	0	0	0	0	0	0	0	0
CDO	(20)	8	(4)	0	0	0	0	0
Securitized Products	(0)	0	0	0	0	0	0	0
Real Estate	9	0	0	0	0	0	0	0
High Yield	47	(0)	(5)	0	21	0	0	2
Municipal Bonds	0	0	0	0	0	0	0	0
GIC / Armco	0	0	0	0	0	0	0	0
Derivatives - Munis	0	0	0	0	0	0	0	0
Energy Trading	0	0	0	0	0	0	0	0
Foreign Exchange	71	0	0	0	21	0	0	0
FID Corporate	(0)	0	0	0	0	0	0	0
Insurance Products Group	0	0	0	0	0	0	0	0
FID Corp Loans	0	0	0	0	0	0	0	0
IBD Loans	0	0	0	0	0	0	0	0
Total FID Core:	(941)	37	(5)	18	(75)	48	0	430
Total FID Prime Services:	(0)	0	0	0	1,410	439	0	(3)
Total FID Asia	(941)	37	(5)	18	1,336	486	0	427
Execution Services / Liquid Market	10	0	1	0	0	4	0	23
Convertible Products	426	0	4	0	0	4	0	5
Volatility	31	0	1	0	0	(3)	0	16
Equities Strategies	(12)	(1)	19	0	0	(56)	0	5
Firm Relationship Loans	0	0	0	0	0	0	0	0
Equity Corporate	0	0	0	0	0	0	0	0
Total Equities Core:	454	(1)	25	0	0	(51)	0	49
Total Equities Prime Services:	20	(107)	(14)	61	0	45	(95)	(47)
Total Equities Asia	474	(107)	11	61	0	(6)	(95)	2
Global Principal Strategies	3	0	3	0	(2)	0	0	0
Global Trading Strategies	4	0	0	0	(7)	0	0	0
Global Opportunities Group	(12)	0	1	0	9	0	0	(5)
Direct Principal Investments	(0)	0	0	0	0	0	0	0
Total Principal Investing	(6)	0	4	0	0	0	0	(4)
Asset Management	(1)	0	0	0	0	0	0	0
Private Equity	(2)	0	0	0	0	0	0	0
Total IMD	(4)	0	0	0	0	0	0	0
Investment Banking Division	0	0	0	0	0	0	0	0
Treasury	0	0	0	0	0	0	0	0
Corporate Other Assets / Investments	0	0	0	0	0	0	0	0

Lehman Brothers Global Consolidated Balance Sheet Global Balance Sheet (Day-on-Day Change)

<i>USD millions</i>	<u>17-Jan-08</u>			<u>Prior Day is</u>	<u>16-Jan-08</u>			
Total Non-Core	0	0	0	0	0	0	0	0
Total All Other Asia	(10)	0	4	0	0	0	0	(4)
Grand Totals Asia	(477)	(71)	9	79	1,336	481	(95)	425
Liquid Markets Financing	(0)	0	0	0	1,410	439	0	(3)
Credit Financing	0	0	0	0	0	0	0	0
Clearing and Execution	0	0	0	0	0	0	0	0
FID Structured Transactions	0	0	0	0	0	0	0	0
FID Futures	0	0	0	0	0	0	0	0
Total FID Prime Services:	(0)	0	0	0	1,410	439	0	(3)
Equity Financing	(11)	(107)	(13)	61	0	25	(95)	(0)
Equity Synthetic	30	0	(1)	0	0	21	0	(47)
Clearing and Execution	0	0	0	0	0	0	0	0
Structured Transactions	0	0	0	0	0	0	0	0
Equity Futures	0	0	0	0	0	0	0	0
Total Equities Prime Services:	20	(107)	(14)	61	0	45	(95)	(47)
Total Prime Services Asia	20	(107)	(14)	61	1,410	484	(95)	(50)

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
(blank)	(blank)	(blank)	(blank)	(blank)	(blank)	0	0	0	0
				(blank) Total		0	0	0	0
	(blank) Total					0	0	0	0
	(blank) Total					0	0	0	0
	SUM-NON-CORE								
	GFS-NON-CORE								
	CORPORATE INVEST/OTHER								
	CORP INVEST/OTHER EUROPE								
					EUROPE SEG CASH ADJUSTMENT	0	0	0	0
				CORP INVEST/OTHER EUROPE Total		0	0	0	0
	GFS-NON-CORE Total					0	0	0	0
	SUM-NON-CORE Total					0	0	0	0
(blank) Total						0	0	0	0
SUM EUROPE AND									
						0	0	0	0
				Total		0	0	0	0
	Total					0	0	0	0
	Customer					0	0	0	0
	GFS-Customer								
	Customer								
				Customer		0	0	0	0
				Customer Total		0	0	0	0
	GFS-Customer Total					0	0	0	0
	Customer Total					0	0	0	0
	PRINCIPAL INVESTING								
	GFS-PRINCIPAL INVESTING								
	GLOBAL TRADING STRATEGIES								
	GLOBAL TRADING STRAT-EUR								
					GLB TRAD STR EUR-TRAN PRIC	376	-20	2	0
				GLOBAL TRADING STRAT-EUR Total		376	-20	2	0
	GLOBAL PRINCIPAL STRATEGIES								
	GPS EUROPE								
					CARB-EUROPE	378	0	2	0
					CREDIT ARBITRAGE	773	0	0	0
					EUROPEAN PRIVATE INVESTING	15	0	0	0
				GPS EUROPE Total		1,166	0	2	0
	GFS-PRINCIPAL INVESTING Total					1,543	-20	4	0
	PRINCIPAL INVESTING Total					1,543	-20	4	0

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
	SUM MORTGAGE CAPITAL DIVISION								
	GFS-SUM MORTGAGE CAPITAL DIVISION								
	MORTGAGE CAP DIV PRE-ALLOC								
	MORT CAP DIV EUR PRE ALLO								
					UK PLATFORMS	0	0	0	0
	MORT CAP DIV EUR PRE ALLO Total					0	0	0	0
	GFS-SUM MORTGAGE CAPITAL DIVISION Total					0	0	0	0
	SUM MORTGAGE CAPITAL DIVISION Total					0	0	0	0
	SUM-BANKING DIVISION								
	GFS-BANKING DIVISION								
	DCM ABS								
	DCM OTHER EUROPE								
					DCM OTHER EUROPE	0	0	0	0
	DCM OTHER EUROPE Total					0	0	0	0
	DEBT ORIG-EUROPE								
					DEBT ORIG-EUROPE	1,026	0	0	0
	DEBT ORIG-EUROPE Total					1,026	0	0	0
	LEVERAGED FINANCE								
	LF EUROPE								
					LF EUROPE	1,407	0	0	0
	LF EUROPE Total					1,407	0	0	0
	OTHER								
	OTHER BANKING INDUST EUR								
					HG FIRM REL LOANS IBD EUR	769	0	0	0
					HY FIRM REL LOANS IBD EUR	23	0	0	0
					HY LOAN HOLDS IBD EUR	1	0	0	0
					OTHER BANKING INDUST EUR	147	0	0	0
					OTHER EUROPE NBM GROSS UP	-396	0	0	0
	OTHER BANKING INDUST EUR Total					544	0	0	0
	GFS-BANKING DIVISION Total					2,976	0	0	0
	SUM-BANKING DIVISION Total					2,976	0	0	0
f	GFS-EQUITIES								
	CONVERTIBLES PRODUCT								
	CONVERTIBLES EUROPE								
					FACILITATION	611	-180	64	4
	CONVERTIBLES EUROPE Total					611	-180	64	4
	EQUITIES CORPORATE								
	EQUITIES CORP EUROPE								
					HG FIRM REL LOANS EQT EUR	769	0	0	0
					HY FIRM REL LOANS EQT EUR	23	0	0	0
					EQUITY CORP OTHER	0	0	0	0
	EQUITIES CORP EUROPE Total					792	0	0	0
	EQUITIES SUPPORT								
	NEW ISSUE EQTY								
					NEW ISSUE-EUROPE	11	0	6	0
	NEW ISSUE EQTY Total					11	0	6	0
	EQUITY STRATEGIES								
	EQUITIES STRATEGIES-EUR								
					EQTY STRAT EUR EVNT DRIVEN	5	0	0	0

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					EQTY STRAT EUR LONG-SHORT	201	0	0	11
					EQTY STRAT EUR VOL ARB	29	0	0	0
					EQUITIES STRATEGIES-EUR Total	235	0	0	11
					VOLATILITY EUROPE				
					FLOW VOLATILITY EUROPE				
					DELTA1	389	-15	0	0
					SINGLE STOCK	2,642	-14	1	2,796
					FLOW VOLATILITY EUROPE Total	3,031	-29	2	2,796
					STRUCTURED VOL EUROPE				
					FUNDS	1,945	0	35	0
					INDEX EXOTICS	763	-22	0	10
					SINGLE STOCK EXOTICS	5,718	-36	45	24
					STRUCTURED VOL EUROPE Total	8,426	-58	80	34
					RISK VOLATILITY EUROPE				
					AGGREGATED RISK	0	0	0	0
					CONVERTS STRIPPING	877	0	0	0
					DIVIDENDS	87	-13	0	0
					MACRO/SPEC SITUATIONS	19	0	9	9
					OTHER/JV BOOKS	15	0	0	37
					STRUCTURED RISK	1,346	-224	0	0
					VAR/SWAPS CORRELATION	0	0	0	0
					VOL ARBITRAGE	89	-10	0	7
					EMG STRUCTURED EUROPE	110	0	9	0
					RISK VOLATILITY EUROPE Total	2,543	-246	17	53
					INDEX VOLATILITY EUROPE				
					STRUCTURED FLOW	24	0	0	0
					INDEX VOLATILITY EUROPE Total	24	0	0	0
					EUROPE EXEC SVCS				
					PORTFOLIO EUROPE				
					PORT EUR ELECTRONIC	2	0	92	0
					PORT EUR FACILITATION WOR	6	0	112	6
					PORT EUR PROP TRADING	20	-1	0	1
					PORT EUR TRANSITION MGMT	0	0	0	0
					PORT EUR RISK PRINCIPAL	0	0	0	0
					PORTFOLIO EUROPE Total	28	-1	204	7
					EVENT DRIVEN-EUROPE				
					EVENT DRIVEN EUR PROP	161	-2	3	0
					EVNT DRVN EUR FACILITATION	0	0	52	2
					EVENT DRIVEN-EUROPE Total	161	-2	54	2
					EUROPE CASH				
					HEALTHCARE	44	0	0	0
					TECHNOLOGY	1	0	0	0
					AUTOS & TRANSPORT	3	0	3	0
					CHEMICALS	3	0	0	3
					CONSUMERS	134	-3	2	0
					EMG EUROPE	39	0	3	123
					EUR CASH FACILITATION	8	0	97	0
					EUR CASH RETINA	24	0	0	4
					EUR CASH SETINA	11	0	0	1
					EUR CASH TDH	1	0	0	1

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					FINANCIALS	4	0	16	9
					INDUSTRIALS & ENGINEERING	27	0	28	2
					INSURANCE	3	0	3	5
					MEDIA	0	0	1	1
					OILSAND MINING	48	0	29	0
					REAL ESTATE	0	0	5	0
					SUNDRY PAN EUROPE CASH	12	0	33	1
					TELECOM	21	0	13	1
					UTILITIES	0	0	5	1
					EUROPE CASH Total	381	-4	238	152
					EUROPE QUANTITATIVE TRADING				
					EUR EUROPE QUANT STRATEGIE	344	-17	20	4
					EUR US SYSTEMATIC	22	0	0	2
					EUROPE QUANTITATIVE TRADING Total	366	-17	20	6
					GFS-EQUITIES Total	16,611	-537	686	3,065
					f Total	16,611	-537	686	3,065
					SUM-FIXED INCOME				
					GFS-FIXED INCOME				
					CDO				
					CDO - EUROPE				
					CDO BESPOKE CORRELATION EUR	1,353	-111	7	112
					CDO CREDIT CPPI EUR	38	-1	0	0
					CDO CREDIT HYBRIDS EUR	106	0	24	0
					CDO CLO CASH-SYN HYBRID EUR	100	-32	0	0
					CDO CLO PRIMARY EUR	689	-87	0	0
					CDO CLO SECONDARY EUR	37	-14	0	1
					CDO STRUCTURED PRODUCTS EUR	30	0	0	0
					CDO ABS EUR	21	0	0	0
					CDO NON JV EUR	774	0	0	0
					CDO HOUSE EUR	1	0	0	0
					CDO LIQUID INDICES EUR	45	0	0	0
					CDO LIQUID TRANCHE EUR	64	0	0	0
					CDO - EUROPE Total	3,258	-246	31	113
					FID CORPORATE				
					FID CORP-LOANS EUROPE				
					HG FIRM REL LOANS FID EUR	390	0	0	0
					HY FIRM REL LOANS FID EUR	12	0	0	0
					HY LOAN HOLDS EUR	37	0	0	0
					HG BUSINESS LOANS FID EUR	1,026	0	0	0
					FID CORP-LOANS EUROPE Total	1,464	0	0	0
					FID CORPORATE EUROPE				
					FID CORP EUR	0	0	0	0
					NON BUS LINE PROP EUROPE	5	0	0	0
					FID CORP MGMT PROP	0	0	0	0
					FID CORPORATE EUROPE Total	5	0	0	0
					FOREIGN EXCHANGE				
					FX EUROPE				
					FX-LONDON PROPRIETARY	0	0	0	0
					FX-OPTIONS EUROPE	14	0	0	0
					FX-FORWARDS EUROPE	49	0	0	0

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
				FX EUROPE Total		62	0	0	0
				FX EEMEA					
					EMG LM EUROPE	664	-116	0	7
					EUROPE EMG FX	8	0	0	0
				FX EEMEA Total		672	-116	0	7
				HIGH GRADE CREDIT					
				HIGH GRADE CREDIT EUROPE					
					HG CREDIT VOLATILITY EUR	102	0	0	0
					HG FLOW TRADING EUR	961	-287	7	4
					HG SHORT TERM CREDIT EUR	381	-170	0	8
					HG FLOW TRADING SYND EUR	0	0	0	0
				HIGH GRADE CREDIT EUROPE Total		1,444	-457	7	12
				HIGH YIELD					
				HIGH YIELD - EUROPE					
					HY BONDS EUR	168	-36	7	2
					HY DERIVATIVES	2	0	0	0
					HY DISTRESSED EUR	177	0	0	0
					HY DISTRESSED LOANS EUR	2	0	0	0
					HY HOUSE EUR	282	0	0	0
					HY LOANS SYND EUR	1,370	0	0	0
					HY NPLS EUR	6	0	0	0
					HY PAR LOAN TRADING EUR	659	0	0	0
				HIGH YIELD - EUROPE Total		2,666	-36	7	2
				HIGH YIELD PROP EUROPE					
					HY PROP DISTRESSED EUROPE	0	0	0	0
				HIGH YIELD PROP EUROPE Total		0	0	0	0
				HIGH YIELD EEMEA					
					HY CORPORATES EEMEA	963	-111	1	34
					HY EMG NPLS EUR	106	0	0	0
				HIGH YIELD EEMEA Total		1,069	-111	1	34
				REAL ESTATE					
				REAL ESTATE-EUROPE					
					CMBS-EUROPE	14,309	-357	0	0
					PRIN. TRAN.-EUROPE	2,829	0	493	0
					REAL ESTATE NPL	52	0	0	0
				REAL ESTATE-EUROPE Total		17,190	-357	493	0
				COMMODITIES TRADING					
				EUROPE COMMODITIES TRADING					
					EUR COMMODITIES STRUCTURED	86	0	8	0
					EUR OIL	0	0	0	0
				EUROPE COMMODITIES TRADING Total		87	0	8	0
				SECURITIZED PRODUCTS					
				SP EUROPE-ORIGINATION					
					ELQ	671	0	0	0
					PREFERRED MORTGAGES	881	0	0	0
					SPML	2,324	0	0	189
					MBS CAPTIVE RETAINED CLASSES	3,959	0	0	0
					MBS CAPTIVE HEDGING	0	0	0	0
				SP EUROPE-ORIGINATION Total		7,835	0	0	189
				SP EUROPE-TRADING					

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					GLOBAL MEZZANINE EUROPE	41	0	0	0
				CREDIT RELATED EUROPE Total		241	0	0	0
				REAL ESTATE EUROPE					
					REAL ESTATE I EUROPE	72	0	0	0
					RE MEZZ I EUROPE	276	0	0	0
					REAL ESTATE II EUROPE	94	0	0	0
					REAL ESTATE III EUROPE	903	0	0	0
				REAL ESTATE EUROPE Total		1,345	0	0	0
				VENTURE CAPITAL EUROPE					
					VENTURE CAPITAL EUROPE	0	0	0	0
				VENTURE CAPITAL EUROPE Total		0	0	0	0
				PFIG-EUROPE					
					CO-INVESTMENT FUNDS EUROPE	261	0	0	0
					CROSSROADS EUROPE	42	0	0	0
				PFIG-EUROPE Total		303	0	0	0
				INFRASTRUCTURE EUROPE					
					INFRASTRUCTURE EUROPE	3	0	0	0
				INFRASTRUCTURE EUROPE Total		3	0	0	0
				ASSET MANAGEMENT PRINCIPAL INV					
				AM PRINCIPAL INVESTMENTS- EURO					
					MINORITY STAKES IN HEDGE FUNDS	0	0	0	0
					ASSET MGT SEED EUROPE	671	0	0	1
					DIRECT PRINCIPAL INVESTMENTS E	681	0	0	0
				AM PRINCIPAL INVESTMENTS- EURO Total		1,352	0	0	1
				GFS-INVESTMENT MANAGEMENT Total		3,806	0	6	1
				SUM-INVESTMENT MANAGEMENT Total					
				SUM-NON-CORE					
				GFS-NON-CORE					
				CORPORATE INVEST/OTHER					
				CORP INVEST/OTHER EUROPE					
					EUR CORP INVEST	1	0	0	0
				CORP INVEST/OTHER EUROPE Total		1	0	0	0
				GFS-NON-CORE Total		1	0	0	0
				SUM-NON-CORE Total					
				SUM-PRIME SERVICES					
				GFS-EQUITIES					
				STRUCTURED TRANSACTIONS					
				STRUCTURED TRANS EUR					
					YE PROJECTS	86	0	0	6
				STRUCTURED TRANS EUR Total		86	0	0	6
				CLEARING AND EXECUTION					
				STAT ARB CLEARING EUR					
					STAT ARB CLEARING EUR	0	0	18	0
				STAT ARB CLEARING EUR Total		0	0	18	0
				EQUITY FINANCING					
				NON HF FINANCING EUROPE					
					CORPORATE FINANCING-EUR	0	0	0	0
					INSTITUTIONAL FIN EUR	280	0	0	0
					INSTITUTIONAL STCK LN-EUR	0	0	0	0
				NON HF FINANCING EUROPE Total		280	0	0	0

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
				PRIME BROKER EUROPE					
					TRAD PRIME BROKER EUROPE	1,982	-4,127	316	4,969
				PRIME BROKER EUROPE Total		1,982	-4,127	316	4,969
				YIELD ENHANCEMENT-EUROPE					
					YE EUR-TENDER & SCRIP ARB	0	0	3	0
					YIELD ENHAN EQ FIN EUROPE	2,156	-679	30	74
					YIELD ENHAN DERIV EUROPE	0	0	0	0
				YIELD ENHANCEMENT-EUROPE Total		2,156	-679	33	74
				STAT ARB FINANCING EUROPE					
					STAT ARB FINANCING EUR	0	0	0	323
				STAT ARB FINANCING EUROPE Total		0	0	0	323
				EQUITY SYNTHETICS					
				PB SYNTHETICS EUROPE					
					SYN PRIME BROKER EUR	1,394	-491	6	0
				PB SYNTHETICS EUROPE Total		1,394	-491	6	0
				STAT ARB SYNTHETICS EUR					
					STAT ARB SYNTHETICS EUR	2,025	-400	15	0
				STAT ARB SYNTHETICS EUR Total		2,025	-400	15	0
				GFS-EQUITIES Total		7,923	-5,698	387	5,373
				GFS-FIXED INCOME					
				FIRM FINANCING					
				CREDIT FINANCING EUROPE					
					GCS CORPORATE REPO	67	0	92	0
				CREDIT FINANCING EUROPE Total		67	0	92	0
				LIQUID MARKETS EUROPE					
					FIRM FINANCING EUROPE	0	0	223	0
					MATCH BOOK TRADING EUROPE	176	0	179	33
				LIQUID MARKETS EUROPE Total		176	0	402	33
				STRUCTURED TRANSACTIONS					
				FID STRUCTURED TRANS EUR					
					FINANCIAL ENG.-EUROPE	120	0	0	6
				FID STRUCTURED TRANS EUR Total		120	0	0	6
				CLEARING AND EXECUTION					
				FID PB CLEARING AND EXEC EUR					
					STRATEGIC CLIENT SVCS EUR	0	0	0	0
				FID PB CLEARING AND EXEC EUR Total		0	0	0	0
				GFS-FIXED INCOME Total		363	0	494	39
				SUM-PRIME SERVICES Total		8,287	-5,698	881	5,412
				SUM EUROPE AND THE MIDDLE EAST Total		107,043	-21,534	2,319	9,158
				SUM AMERICAS					
				PRINCIPAL INVESTING					
				GFS-PRINCIPAL INVESTING					
				GLOBAL TRADING STRATEGIES					
				GLOBAL TRADING STRAT-AMER					
					GLOBAL TRADING STRAT-AMER	3,766	0	0	1
					GLB TRAD STR AM-TRANS PRI	110	0	0	0
				GLOBAL TRADING STRAT-AMER Total		3,876	0	0	1
				DIRECT PRINCIPAL INVESTMENTS					
				DIRECT PRINCIPAL-AMERICAS					

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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					DIRECT PRINCIPAL-AMERICAS	754	0	0	0
					DIRECT PRINCIPAL-AMERICAS Total	754	0	0	0
					GLOBAL PRINCIPAL STRATEGIES				
					GPS AMERICAS TRADING				
					AVIATION FINANCE	128	0	0	0
					CAPITAL STRUCTURE ARB	2,617	0	0	0
					EQUITY LONG/SHORT	8	0	0	0
					GPS-PRIVATE EQUITY	236	0	0	0
					PHELPS-CREDIT	16	0	0	0
					PRINCIPAL FIN-BROWNBAC	222	0	0	0
					PRINCIPAL STRATEGIES	432	0	1	11
					PRINCIPAL STRATEGIES II	10	0	0	0
					STRUCTURED CREDIT	16	0	0	0
					GPS EMERGING MARKETS	0	0	2	0
					GPS LOAN PORTFOLIO	1,032	0	0	0
					GPS INSURANCE LINKED SEC	24	0	0	0
					GPS AMERICAS TRADING Total	4,741	0	3	11
					GFS-PRINCIPAL INVESTING Total	9,371	0	3	12
					PRINCIPAL INVESTING Total	9,371	0	3	12
					SUM MORTGAGE CAPITAL DIVISION				
					GFS-SUM MORTGAGE CAPITAL DIVISION				
					MORTGAGE CAP DIV PRE-ALLOC				
					MORT CAP DIV AMER PRE ALL				
					DIVISIONAL ADMIN AMER	67	0	0	0
					MORT CAP DIV AMER PRE ALL Total	67	0	0	0
					GFS-SUM MORTGAGE CAPITAL DIVISION Total	67	0	0	0
					SUM MORTGAGE CAPITAL DIVISION Total	67	0	0	0
					SUM-BANKING DIVISION				
					GFS-BANKING DIVISION				
					ADVISORY				
					ADVISORY AMERICAS				
					ADVISORY AMERICAS	0	0	0	0
					ADVISORY AMERICAS Total	0	0	0	0
					BANKING CORPORATE				
					CORPORATE - AMERICAS				
					CORPORATE - AMERICAS	0	0	0	69
					CORPORATE - AMERICAS Total	0	0	0	69
					LEVERAGED FINANCE				
					LF AMERICAS				
					LF LOAN HOLDS	217	0	0	0
					LF LOANS	2,821	0	0	0
					LF AMERICAS Total	3,038	0	0	0
					OTHER				
					OTHER BANKING INDUST AMER				
					HG FIRM RELAT LOANS AMER	845	0	0	0
					HY FIRM RELAT LOANS AMER	223	0	0	0
					HY LOAN HOLDS AMER	8	0	0	0
					OTHER BANKING INDUST AMER	423	0	0	0
					OTHER BANKING INDUST AMER Total	1,498	0	0	0
					GFS-BANKING DIVISION Total	4,536	0	0	69

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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
	SUM-BANKING DIVISION Total					4,536	0	0	69
	GFS-EQUITIES								
	CONVERTIBLES PRODUCT								
	CONVERTIBLES AMERICAS								
					DISTRESSED & LEV EQ	56	0	0	0
					FACILITATION	17	0	0	0
					OTHER CONVERTS AMERICAS	1,545	-16	0	22
					JVS	54	0	0	0
					PRINCIPAL	226	0	0	0
					CONVERTIBLES AMERICAS Total	1,899	-16	0	22
	EQUITIES CORPORATE								
	EQUITIES CORP AMERICAS								
					HG FRL-AMERICAS	1,447	0	0	0
					HY FRL-AMERICAS	459	0	0	0
					OTHER	24	0	0	16
					LATIN AMERICA - CORP	15	0	0	0
					EQUITIES CORP AMERICAS Total	1,945	0	0	16
	TAL-AMERICAS								
					TAL CORPORATE	0	0	0	0
					TAL-AMERICAS Total	0	0	0	0
	EQUITY STRATEGIES								
	EQUITIES STRATEGIES-AMER								
					EQUITY STRATEGY LONG SHORT	664	-35	13	0
					OPPORTUNITY FUND	4	0	0	229
					REAL IVOL	127	0	0	0
					EQUITIES STRATEGIES-AMER Total	795	-35	13	229
	VOLATILITY AMERICAS								
	STRUCTURED VOL AMERICAS								
					CORRELATION - STR	365	-39	0	0
					INDEX - STR	413	0	0	0
					OTHER STR VOL AMERICAS	2,542	-21	2	67
					SINGLE STOCK - STR	1,203	0	0	0
					STRUCTURED VOL AMERICAS Total	4,522	-61	2	67
	LIQUID MARKETS AMERICAS								
	FLOW VOLATILITY AMERICAS								
					CORRELATION - FLOW	65	0	0	0
					EXCHANGE TRADED FUNDS	653	-1	0	0
					INDEX - FLOW	777	-6	0	0
					INDEX ARB	51	-3	0	0
					OTHER FLOW VOL AMERICA	77	0	0	0
					SINGLE STOCK - FLOW	2,411	-32	0	0
					JV TRADING	402	0	0	0
					FLOW VOLATILITY AMERICAS Total	4,436	-42	0	0
	PORTFOLIO AMERICAS								
					GUARANTEED OPEN/CLOSE	0	0	0	0
					GUARANTEED VWAP	0	0	0	0
					PROGRAM TRADING AMERICAS	30	0	7	0
					PROGRAMS BLIND RISK	18	0	0	0
					SECTOR TRADING	1	0	0	0

Lehman Brothers
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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					PORTFOLIO JV	32	0	0	0
					AVERAGE PRICE ACCOUNT	0	-4	0	0
				PORTFOLIO AMERICAS Total		82	-4	7	0
				SYSTEMATIC TRADING AMER					
					AMM	1,264	-74	0	0
					DELTA ONE - NQUANTS	30	0	0	0
					HIGH FREQUENCY TRADING	0	0	0	0
				SYSTEMATIC TRADING AMER Total		1,293	-74	0	0
				EVENT DRIVEN-AMERICAS					
					EVENT DRIVEN FACILITATION	39	0	1	21
					RISK ARB AMERICAS	251	0	0	1
					AVERAGE PRICE ACCOUNT	0	0	0	0
				EVENT DRIVEN-AMERICAS Total		290	0	1	22
				AMERICAS CASH					
					OTHER	153	0	0	0
					BASIC MATERIALS	36	0	0	0
					CASH DIRECT TO MODEL	0	0	0	0
					CONSUMER PRODUCTS	15	0	0	0
					EMG EQUITIES-AMERICAS	11	0	20	0
					FINANCIAL INSTITUTIONS	20	0	0	0
					HEALTHCARE	92	0	0	0
					PORTFOLIO-CASH ECON JV	0	0	3	0
					TECHNOLOGY	41	-5	0	0
					US LISTED EQUITIES 1	6	0	0	0
					WHOLESALE BUSINESS	0	0	1	0
					TELECOM/MEDIA	17	0	0	265
					ENERGY	4	0	0	0
					LX PLATFORM	0	0	0	0
					AGENCY DESK OTC TRADING	0	0	0	0
					CASH DIRECT MKT ACCESS	0	0	0	0
					NASDAQ	0	0	0	0
				AMERICAS CASH Total		396	-5	25	265
				GFS-EQUITIES Total		15,658	-239	47	621
				f Total		15,658	-239	47	621
				SUM-FIXED INCOME					
				GFS-FIXED INCOME					
				CDO					
				CDO AMERICAS					
					CDO CREDIT STRATEGY US	34	0	0	0
					CDO HOUSE US	43	0	0	0
					CDO CLO CASH-SYN HYBRID US	427	0	0	0
					CDO CLO PRIMARY US	479	-36	-5	0
					CDO CLO SECONDARY US	346	-25	17	113
					CDO LIQUID ARB US	204	0	0	0
					CDO STRUCTURED PRODUCTS US	564	0	0	0
					CDO ABS US	2,596	0	0	0
					CDO BESPOKE CORRELATION US	420	-108	7	0
				CDO AMERICAS Total		5,112	-169	19	113
				CDO LATAM US					
					CDO EM STRUCTURED PRODUCTS US	9	0	0	0

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January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
				CDO LATAM US Total		9	0	0	0
				CDO PROP-HY US					
					CDO PROP US	254	-15	1	0
				CDO PROP-HY US Total		254	-15	1	0
				FID CORPORATE					
				FID CORP-LOANS AMERICAS					
					HG FIRM RELATIONSHIP LOANS	755	0	0	0
					HG LOAN HOLDS	41	0	0	0
					HY LOAN HOLDS	644	0	0	0
					HY-FIRM RELATIONSHIP LOANS	236	0	0	0
				FID CORP-LOANS AMERICAS Total		1,676	0	0	0
				FID CORPORATE AMERICAS					
					FID CORP AMER	1,010	0	0	1,002
					AGING AMERICAS	0	0	1	0
				FID CORPORATE AMERICAS Total		1,010	0	1	1,002
				INSURANCE PROD GROUP-AMER					
					INSURANCE PROD GROUP AMER	0	0	0	0
				INSURANCE PROD GROUP-AMER Total		0	0	0	0
				FOREIGN EXCHANGE					
				FX AMERICAS					
					FX-FORWARD AMERICAS	1,260	0	0	234
					FX-OPTIONS AMERICAS	885	-26	0	0
					FX-CORP FEES/OTHER AMER	0	0	0	0
				FX AMERICAS Total		2,146	-26	0	234
				FX EM AMERICAS					
					LATIN AMERICA LOCALS-FX	892	0	0	0
				FX EM AMERICAS Total		892	0	0	0
				HIGH GRADE CREDIT					
				HIGH GRADE CREDIT US					
					HG CREDIT STRATEGY US	79	0	0	0
					HG ESOTERIC US	126	0	0	0
					HG FLOW TRADING US	970	0	69	34
					HG HYBRID CAPITAL US	4,787	-118	95	0
					HG LOANS SYND US	811	0	0	0
					HG SHORT TERM CREDIT US	3,630	0	6	19
					HG YANKEE CREDIT TRADING US	645	-28	82	42
					HG FLOW TRADING SYND US	45	0	4	537
					HG HYBRID CAPITAL SYND US	0	0	0	0
				HIGH GRADE CREDIT US Total		11,093	-146	257	631
				HIGH GRADE LATAM US					
					HG LATIN MARKETS	1,184	-18	36	0
				HIGH GRADE LATAM US Total		1,184	-18	36	0
				HIGH YIELD					
				HIGH YIELD PROP AMERICAS					
					HY PROP ENERGY US	759	0	0	0
				HIGH YIELD PROP AMERICAS Total		759	0	0	0
				HIGH YIELD - AME					
					HY CREDIT STRATEGY US	34	0	0	0
					HY DERIVATIVES JV SYND US	0	0	0	0
					HY DISTRESSED US	911	0	0	0

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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					HY LOANS US	740	0	0	0
					HY LOANS SYND US	3,591	0	0	0
					HY BONDS SYND US	1,297	0	0	8
					HY FLOW US	1,652	-7	3	151
					HIGH YIELD - AME Total	8,223	-7	3	159
					HIGH YIELD LATAM US				
					HY CORPORATES LATAM	385	0	2	2
					HY YANKEE LATAM	65	0	28	0
					HIGH YIELD LATAM US Total	450	0	30	2
					MUNICIPALS				
					MUNI DERIVATIVES				
					MUNIS DERIVATIVES	3,161	0	30	0
					MUNI DERIVATIVES Total	3,161	0	30	0
					MUNICIPAL BONDS				
					MUNI CORPORATE	2,122	0	0	0
					PROPRIETARY	528	0	0	0
					SECONDARY	128	0	0	0
					SECONDARY HIGH YIELD	1,064	0	0	0
					SHORT TERM	128	0	0	81
					STRUCTURED PRODUCTS	221	0	0	0
					UNDERWRITING	131	0	0	1
					MUNICIPAL BONDS Total	4,321	0	0	82
					REAL ESTATE				
					REAL ESTATE-AMERICAS				
					CMBS INVESTMNT GRD-AMERICA	1,667	0	18	0
					CMBS-AMERICAS	24,895	0	0	0
					PRIN. TRAN.-AMERICAS	12,284	0	15	13
					REAL ESTATE-AMERICAS Total	38,846	0	34	13
					COMMODITIES TRADING				
					US COMMODITIES TRADING				
					ENERGY CORPORATE	1,244	0	0	216
					INDEX TRADING	3	0	0	0
					US COMMODITIES TRADING Total	1,247	0	0	216
					EAGLE NORTH AMERICA				
					COMMODITIES-EAGLE ENERGY	734	0	0	118
					EAGLE NORTH AMERICA Total	734	0	0	118
					SECURITIZED PRODUCTS				
					SP AMERICAS-ORIGINATION				
					BNC	0	0	0	60
					CAMPUS DOOR	0	0	0	0
					ALS	0	0	0	385
					SP AMERICAS-ORIGINATION Total	0	0	0	445
					SP AMERICAS-TRADING				
					ABS DERIVATIVES	2,815	-15	0	0
					ABS-NEW ISSUE-AM	1,132	0	0	0
					ABS-SECONDARY-AMERICAS	2,505	0	0	291
					AGENCY REMICS/STRIPS-AMER	5,792	0	0	271
					HOUSE-ADMIN	4	0	0	0
					HOUSE-RISK	188	0	0	0
					MORTGAGE FINANCE AMERICAS	0	0	0	0

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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					NON RESIDENTIAL TRADING	3,538	0	0	144
					NON-PRIME-AMERICAS	10,907	0	0	9
					PRIME-AMERICAS	21,042	0	0	0
					PRIN FINANCE RESIDENTIAL	156	0	0	0
					SPECIAL OPPORTUNITIES GP	229	0	0	0
					INSURANCE SOLUTIONS AMER	951	0	0	0
					SP AMERICAS-TRADING Total	49,258	-15	0	715
					GLOBAL RATES				
					GOVERNMENTS AMERICAS				
					AGENCIES	16,372	-4,335	17	0
					AGENCY CALLABLE	1,834	0	1	0
					COUPON TRADING	5,149	0	2,616	7
					INT RATE FLOW STRATEGIES	278	0	0	0
					PASSTHRU JV	35,894	0	-1,246	722
					HOUSE	0	0	0	0
					STRUCTURED NOTES	224	-31	26	0
					GOVERNMENTS AMERICAS Total	59,750	-4,367	1,413	729
					LIQUID MKTS PROP AMERICA				
					FX PROP AMER	268	0	0	0
					RATES PROP AMER	5,634	-1,074	3	99
					LIQUID MKTS PROP AMERICA Total	5,902	-1,074	3	99
					SHORT TERM RATES AMERICAS				
					SHORT TERM AGENCIES	1,311	0	0	0
					SHORT TERM US TREASURIES	1,497	0	19	0
					SHORT TERM RATES AMERICAS Total	2,808	0	20	0
					RATES DERIVATIVES AMERICAS				
					CPI DERIVATIVES US	703	0	0	0
					DERIV MORTGAGE OPTIONS	290	0	0	0
					DERIVATIVE CORPORATE	5,865	0	910	397
					DERIVATIVES MORTGAGES	117	0	0	0
					EXOTIC OPTIONS	0	0	0	0
					FUND DERIVATIVES AMERICAS	451	0	0	0
					US BOND OPTIONS	10	0	51	0
					US LONG OPTIONS	110	0	0	0
					US SWAPS	607	0	0	0
					HEDGE FUND REPLICATION	0	0	0	0
					RATES CVA US	6	0	0	0
					RATES DERIVATIVES AMERICAS Total	8,159	0	961	397
					GFS-FIXED INCOME Total	206,994	-5,835	2,807	4,954
					SUM-FIXED INCOME Total	206,994	-5,835	2,807	4,954
					SUM-INVESTMENT MANAGEMENT				
					GFS-INVESTMENT MANAGEMENT				
					IMD CORPORATE				
					CORPORATE AMERICAS				
					NB LEHMAN ALLOCATIONS	0	0	-15	8
					PARTNERSHIP AMERICAS	0	0	0	0
					CORPORATE AMERICAS Total	0	0	-15	8
					NEUBERGER BERMAN PRIV ASST MGT				
					PAM AMERICAS				
					PAM CORPORATE	190	0	0	786

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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					PAM MM	0	0	0	1
				PAM AMERICAS Total		190	0	0	787
				PIM PRE-ALLOCATED					
				DOMESTIC					
					NEW YORK	0	0	0	17
					PIM ATLANTA	0	0	0	2
					PIM BOSTON	0	0	0	3
					PIM CHICAGO- LASALLE	0	0	0	8
					PIM DALLAS	0	0	0	3
					PIM LOS ANGELES	0	0	0	9
					PIM PALM BEACH	0	0	0	3
					PIM PHILADELPHIA	0	0	0	1
					PIM SAN FRANCISCO	0	0	0	9
				DOMESTIC Total		0	0	0	54
				LATIN AMERICA					
					PIM MIAMI	0	0	0	1
				LATIN AMERICA Total		0	0	0	1
				PIM MANAGEMENT					
					PIM MGMT AMERICAS	0	0	0	0
				PIM MANAGEMENT Total		0	0	0	0
				PRIVATE EQUITY					
				CORPORATE AMERICA					
					PARTNERSHIP ACCOUNT	31	0	0	0
					DPEF	22	0	0	0
				CORPORATE AMERICA Total		54	0	0	0
				MERCH BNK AMERICA					
					MB I, II, III AMERICAS	110	0	0	0
					MB IV AMERICAS	7	0	0	0
				MERCH BNK AMERICA Total		117	0	0	0
				CREDIT RELATED AMERICAS					
					CDO PE AMERICAS	333	0	0	0
					GLOBAL MEZZANINE AMERICAS	195	0	0	0
					LOAN OPPORTUNITY FUND AMERICAS	0	0	0	0
				CREDIT RELATED AMERICAS Total		529	0	0	0
				PFIG-AMERICAS					
					CO-INVESTMENTS AMER	265	0	0	0
					CROSSROADS AMER	358	0	0	0
					FUND OF FUNDS AMER	112	0	0	0
					SECONDARY OPP AMER	29	0	0	0
				PFIG-AMERICAS Total		765	0	0	0
				REAL ESTATE AMERICAS					
					RE MEZZ I AMERICAS	816	0	0	0
					REAL ESTATE I AMERICAS	86	0	0	0
					REAL ESTATE II AMERICAS	246	0	0	0
					REAL ESTATE III AMERICAS	233	0	0	0
				REAL ESTATE AMERICAS Total		1,380	0	0	0
				VENTURE CAPITAL AMERICAS					
					VENTURE CAPITAL AMERICAS	283	0	0	0
					COMMUNICATIONS AMERICAS	1	0	0	0
				VENTURE CAPITAL AMERICAS Total		284	0	0	0

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January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
				INFRASTRUCTURE AMERICA					
					GLOBAL INFRASTRUCTURE AMER	50	0	0	57
					MLP PROP FUND	741	0	0	0
				INFRASTRUCTURE AMERICA Total		791	0	0	57
				PRIVATE FUNDS MARKETING AM					
					SALES & MARKETING AMERICA	0	0	0	0
				PRIVATE FUNDS MARKETING AM Total		0	0	0	0
				PRIVATE INVESTMENT MGMT-ADV SERV					
					PRIV INVEST MGMT-ADV SVCS AMER				
					3RD PARTY RELATIONSHIPS	0	0	0	0
				PRIV INVEST MGMT-ADV SVCS AMER Total		0	0	0	0
				ASSET MGMT ADMINISTRATION					
				ASSET MGMT ADMIN AMERICAS					
					ASSET MGMT CORPORATE	0	0	15	0
				ASSET MGMT ADMIN AMERICAS Total		0	0	15	0
				ALTERNATIVES					
				ALTERNATIVE AMERICAS					
					ALTERNATIVES ADMIN/OTHER AMER	0	0	0	8
					SINGLE MGR FUND AMER	0	0	0	1
					FUND OF FUNDS AMERICAS	0	0	0	0
					QUANT AMERICAS	0	0	0	0
				ALTERNATIVE AMERICAS Total		0	0	0	10
				ASSET MANAGEMENT PRINCIPAL INV					
				AM PRINCIPAL INVESTMENTS- AMER					
					ASSET MGT SEED AMERICAS	520	0	0	0
					DIRECT PRINCIPAL INVESTMENTS A	0	0	0	0
					MINORITY STAKES HEDGE FUNDS	981	0	0	853
				AM PRINCIPAL INVESTMENTS- AMER Total		1,501	0	0	853
				MFI FIXED INCOME					
				MFI FIXED INCOME-AMERICAS					
					FIXED INSTITUTIONAL - AMERICAS	766	0	0	1
					LIQUIDITY	0	0	0	2
				MFI FIXED INCOME-AMERICAS Total		766	0	0	4
				MFI SUPPORT					
				MFI SUPPORT - AMERICAS					
					FUNDS ADMIN AMERICAS	0	0	0	56
					MFI CORP AMERICAS	0	0	0	82
					MISCELLANEOUS-ISA	17	0	0	101
				MFI SUPPORT - AMERICAS Total		17	0	0	239
				GFS-INVESTMENT MANAGEMENT Total		6,394	0	0	2,013
				SUM-INVESTMENT MANAGEMENT Total		6,394	0	0	2,013
				SUM-NON-CORE					
				GFS-NON-CORE					
				CORPORATE INVEST/OTHER					
				CORP INVEST/OTHER AMERICAS					
					OTHER AMERICAS	1	0	0	12
					DOM CORP INVEST	1,628	0	0	12,393
					OTHER ASIA	21	0	0	0
					OTHER EUROPE	0	0	0	0
				CORP INVEST/OTHER AMERICAS Total		1,651	0	0	12,405

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USD Millions

Region	Division	Synthetic Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
				GFS-NON-CORE Total		1,651	0	0	12,405
				SUM-NON-CORE Total		1,651	0	0	12,405
				SUM-PRIME SERVICES					
				GFS-EQUITIES					
				STRUCTURED TRANSACTIONS					
				STRUCTURED TRANS AMER					
					STRUCTURED TRANS AMER	86	0	0	36
					YIELD ENHAN AM STRUCTURED	0	0	0	0
				STRUCTURED TRANS AMER Total		86	0	0	36
				CLEARING AND EXECUTION					
				STAT ARB CLEARING AMER					
					STAT ARB CLEARING AMER	0	0	0	0
				STAT ARB CLEARING AMER Total		0	0	0	0
				PB CLEARING AND EXEC AMER					
					PB CLEARING AMER	3	0	0	0
				PB CLEARING AND EXEC AMER Total		3	0	0	0
				EQUITY FINANCING					
				NON HF FINANCING AMERICAS					
					INSTITUTIONAL FIN AMERICA	5,079	0	0	0
					INSTITUTIONAL STCK LN-AMER	49	-2	0	65
					PIM FINANCING AMER	0	0	0	2,407
				NON HF FINANCING AMERICAS Total		5,129	-2	0	2,472
				PRIME BROKER US					
					TRAD PRIME BROKER AMERICA	3,353	0	681	8,600
				PRIME BROKER US Total		3,353	0	681	8,600
				YIELD ENHANCEMENT-AMERICAS					
					YIELD ENHAN AMER DIV ARB	0	0	0	0
				YIELD ENHANCEMENT-AMERICAS Total		0	0	0	0
				STAT ARB FINANCING AMERICAS					
					STAT ARB FINCG AMER	0	0	0	178
				STAT ARB FINANCING AMERICAS Total		0	0	0	178
				EQUITY SYNTHETICS					
				PB SYNTHETICS AMERICAS					
					SYN PRIME BROKER AMER	3,259	-34	4	0
				PB SYNTHETICS AMERICAS Total		3,259	-34	4	0
				STAT ARB SYNTHETICS AMER					
					STAT ARB SYNTHETICS AMERICAS	867	-2	84	0
				STAT ARB SYNTHETICS AMER Total		867	-2	84	0
				GENERALIST PRIME SVCS COR					
				PS CORP AMER					
					PS CORP AMER	1	0	0	0
				PS CORP AMER Total		1	0	0	0
				GFS-EQUITIES Total		12,697	-38	770	11,287
				GFS-FIXED INCOME					
				FIRM FINANCING					
				CREDIT FINANCING AMERICAS					
					M/B CORPORATES	587	0	157	319
					MARGIN LENDING	0	0	0	86
					FID PB	0	0	0	0
				CREDIT FINANCING AMERICAS Total		587	0	157	406

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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
				LIQUID MARKETS FINANCING AMER					
					M/B ARBITRAGE	0	0	0	0
					M/B CANADA	1	0	3	0
					M/B DESK HEDGE	0	0	0	0
					M/B MORTGAGES	0	0	0	0
					M/B OTHER	0	0	0	0
					M/B OVERNIGHT	157	0	0	0
					M/B SPECIALS	7,725	0	4,039	0
					M/B TERM	0	0	0	0
					OFF-B/S FINANCING	5	0	0	0
					LIQUID MARKETS FINANCING AMER Total	7,888	0	4,042	0
				EMG AMERICAS					
					M/B EMG AMERICA	7	0	189	0
					EMG AMERICAS Total	7	0	189	0
				STRUCTURED TRANSACTIONS					
				FID STRUCTURED TRANS AMER					
					FINANCIAL ENG.-AMERICAS	123	0	0	36
					FID STRUCTURED TRANS AMER Total	123	0	0	36
				FID FUTURES					
				GLOBAL FUTURES AMERICAS					
					GLOBAL FUTURES TRDNG AMER	0	0	0	2,196
					GLOBAL FUTURES AMERICAS Total	0	0	0	2,196
				CLEARING AND EXECUTION					
				FID PB CLEARING AND EXEC AMER					
					STRATEGIC CLIENT SVCS AMER	0	0	21	0
					FID PB CLEARING AND EXEC AMER Total	0	0	21	0
				GFS-FIXED INCOME Total					
				SUM-PRIME SERVICES Total					
						21,302	-38	5,178	13,924
SUM AMERICAS			Total			265,972	-6,111	8,035	33,998
SUM ASIA				PRINCIPAL INVESTING					
				GFS-PRINCIPAL INVESTING					
				GLOBAL TRADING STRATEGIES					
				GLOBAL TRADING STRAT-ASIA					
					GLB TRAD STR AS-TRANS PRI	915	0	6	0
					GLOBAL TRADING STRAT-ASIA Total	915	0	6	0
				GLOBAL OPPORTUNITIES GROUP					
				GLOBAL OPPORTUNITIES-ASIA					
					GLOBAL OPPORTUNITIES-ASIA	498	0	0	6
					GOG CREDIT TRADING	115	0	0	0
					GOG LIQUID MARKETS	58	0	20	0
					GOG SSG FID CONTROLS	172	0	0	0
					GLOBAL OPPORTUNITIES-ASIA Total	844	0	20	6
				DIRECT PRINCIPAL INVESTMENTS					
				DIRECT PRINCIPAL-ASIA					
					DIRECT PRINCIPAL-ASIA	240	0	0	0
					DIRECT PRINCIPAL-ASIA Total	240	0	0	0
				GLOBAL PRINCIPAL STRATEGIES					
				GPS ASIA					

Lehman Brothers
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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					CONVERT ARB	733	0	13	0
					CREDIT	249	0	0	0
				GPS ASIA Total		982	0	13	0
				GFS-PRINCIPAL INVESTING Total		2,981	0	39	6
				PRINCIPAL INVESTING Total		2,981	0	39	6
				SUM MORTGAGE CAPITAL DIVISION					
				GFS-SUM MORTGAGE CAPITAL DIVISION					
				MORTGAGE CAP DIV PRE-ALLOC					
				MORT CAP DIV ASIA PRE ALL					
					JAPAN	274	0	0	0
				MORT CAP DIV ASIA PRE ALL Total		274	0	0	0
				MORTGAGE CAP DIV ALLOC					
				MORT CAP DIV ALLOC ASIA					
					JAPAN	-274	0	0	0
				MORT CAP DIV ALLOC ASIA Total		-274	0	0	0
				GFS-SUM MORTGAGE CAPITAL DIVISION Total		0	0	0	0
				SUM MORTGAGE CAPITAL DIVISION Total		0	0	0	0
				SUM-BANKING DIVISION					
				GFS-BANKING DIVISION					
				OTHER					
				OTHER BANKING INDSUT ASIA					
					HG FIRM RELAT LOANS ASIA	67	0	0	0
				OTHER BANKING INDSUT ASIA Total		67	0	0	0
				GFS-BANKING DIVISION Total		67	0	0	0
				SUM-BANKING DIVISION Total		67	0	0	0
				f GFS-EQUITIES					
				CONVERTIBLES PRODUCT					
				CONVERTIBLES ASIA					
					CONVERTIBLES SE ASIA	599	-71	10	0
				CONVERTIBLES ASIA Total		599	-71	10	0
				EQUITIES CORPORATE					
				EQUITIES CORP ASIA					
					EQ CORP ASIA	0	0	0	621
					EQ FIRM RELATIONSHIP LOAN	34	0	0	0
				EQUITIES CORP ASIA Total		34	0	0	621
				EQUITIES SUPPORT					
				NEW ISSUE EQTY					
					NEW ISSUE-ASIA	0	0	0	0
				NEW ISSUE EQTY Total		0	0	0	0
				EQUITY STRATEGIES					
				EQUITIES STRATEGIES-ASIA					
					EQUITIES STRAT JAPAN	63	0	0	0
					EQUITIES STRATEGIES-NON JAPAN	2,616	-89	0	85
				EQUITIES STRATEGIES-ASIA Total		2,679	-89	0	85
				VOLATILITY ASIA					
				FLOW VOLATILITY ASIA					
					INDEX FLOW VOL JAPAN	0	0	0	0
					INDEX FLOW VOL NON-JAPAN	1,067	0	3	0
				FLOW VOLATILITY ASIA Total		1,067	0	3	0

Lehman Brothers
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January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
				PROPRIETARY VOL ASIA					
					PROP VOL JAPAN	30	0	0	13
					PROP VOL NON-JAPAN ASIA	41	0	0	0
				PROPRIETARY VOL ASIA Total		70	0	0	13
				STRUCTURED VOL ASIA					
					STRUCT VOL NON-JAPAN ASIA	3,399	0	1	0
					STRUCTURED VOL JAPAN	827	0	1	40
				STRUCTURED VOL ASIA Total		4,226	0	2	40
				WARRANTS ASIA					
					WARRANTS NON-JAPAN ASIA	909	0	0	0
				WARRANTS ASIA Total		909	0	0	0
				ASIA EXECUTION SERVICES					
				PORTFOLIO ASIA					
					PORTFOLIO PROP JAPAN	232	0	3	0
					PORTFOLIO-PROP NON JAPAN	134	0	0	0
					PRTFLIO-FACLITATION JAPAN	51	0	0	98
					PRTFLIO-FACLITATION NON-J	0	0	3	0
				PORTFOLIO ASIA Total		417	0	6	98
				ASIA CASH					
					ASIAN CASH SALES JAPAN	0	0	12	0
					INDIA EQUITIES	262	0	4	0
					JAPAN EQUITIES	4	0	0	75
					NON JAPAN ASIA EQUITIES	142	0	17	2
					US ASIAN SALES	0	0	0	0
					ASIAN CASH SALES NON JAPAN	0	0	0	0
				ASIA CASH Total		408	0	33	77
				GFS-EQUITIES Total		10,408	-160	54	933
				f Total		10,408	-160	54	933
				SUM-FIXED INCOME					
				GFS-FIXED INCOME					
				CDO					
				CDO - ASIA					
					CDO BESPOKE CORRELATION ASIA	1,957	-116	7	0
				CDO - ASIA Total		1,957	-116	7	0
				FID CORPORATE					
				FID CORPORATE ASIA					
					FID CORP ASIA	15	0	0	167
				FID CORPORATE ASIA Total		15	0	0	167
				FID CORP-LOANS ASIA					
					HG FIRM RELATIONSHIP LOAN	34	0	0	0
				FID CORP-LOANS ASIA Total		34	0	0	0
				FOREIGN EXCHANGE					
				FX ASIA					
					KOREA RATES	96	0	0	0
					FX BOND ASIA	1,445	0	0	0
					INDIA RATES	277	0	0	0
					ASIA LOCAL FX SE ASIA	6	0	0	0
					FX-OPTIONS SE ASIA	0	0	0	0
				FX ASIA Total		1,823	0	0	0
				LIQUID MKTS PROP ASIA					

Lehman Brothers
Asset Statement Balance Sheet
January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					LIQUID MKTS PROP ASIA	0	0	0	35
					LIQUID MKTS PROP ASIA Total	0	0	0	35
					HIGH GRADE CREDIT				
					HIGH GRADE CREDIT ASIA				
					HG EX-JAPAN	640	-71	13	0
					HG JAPAN	503	-138	0	0
					HIGH GRADE CREDIT ASIA Total	1,143	-209	13	0
					HIGH YIELD				
					HIGH YIELD - ASIA				
					HY FLOW	171	-15	2	0
					HY JAPAN	659	0	0	8
					HY LEVERAGE FINANCE/SYNDICATE	171	0	0	0
					ASIA SPECIAL SITUATIONS GROUP	1,869	0	0	29
					HIGH YIELD - ASIA Total	2,870	-15	2	37
					REAL ESTATE				
					REAL ESTATE-ASIA				
					CMBS-ASIA	5,007	0	0	0
					PRIN. TRAN.-ASIA	2,401	0	0	0
					REAL ESTATE NPL - ASIA	1,568	0	0	0
					REAL ESTATE AUSTRALIA	151	0	0	0
					REAL ESTATE INDIA	5	0	0	0
					REAL ESTATE-ASIA Total	9,132	0	0	0
					SECURITIZED PRODUCTS				
					SP ASIA-ORIGINATION				
					JAPAN	275	0	0	0
					KOREA	135	0	0	0
					SP ASIA-ORIGINATION Total	410	0	0	0
					SP ASIA-TRADING				
					ABS-NEW ISSUE-ASIA	967	0	0	0
					MORTGAGE TRADING ASIA	1	0	0	0
					PRIN. FINANCE-ASIA	607	0	0	0
					SP ASIA-TRADING Total	1,574	0	0	0
					GLOBAL RATES				
					GOVERNMENTS ASIA				
					GOVERNMENTS ASIA-NON YEN	571	-56	41	0
					GOVERNMENTS ASIA-YEN	8,832	-620	0	71
					GOVTS ASIA ALLOC	0	0	0	0
					GOVERNMENTS ASIA Total	9,404	-676	41	71
					RATES DERIVATIVES ASIA				
					FID DERIVS ASIA	2,420	-62	0	0
					DERIVATIVES AUSTRALIA	28	0	0	0
					FID EXOTICS ASIA	96	0	2	0
					RATES DERIVATIVES ASIA Total	2,544	-62	2	0
					GFS-FIXED INCOME Total	30,905	-1,078	65	311
					SUM-FIXED INCOME Total	30,905	-1,078	65	311
					SUM-INVESTMENT MANAGEMENT				
					GFS-INVESTMENT MANAGEMENT				
					PRIVATE EQUITY				
					REAL ESTATE ASIA				
					REAL ESTATE II ASIA	47	0	0	0

Lehman Brothers
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USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
					REAL ESTATE III ASIA	132	0	0	0
				REAL ESTATE ASIA Total		179	0	0	0
				MERCH BNK ASIA					
					MB I, II, III, IBM ASIA	14	0	0	0
					MB INDIA	11	0	0	0
				MERCH BNK ASIA Total		24	0	0	0
				CREDIT RELATED ASIA					
					GLOBAL MEZZANINE ASIA	33	0	0	0
				CREDIT RELATED ASIA Total		33	0	0	0
				PFIG-ASIA					
					CO-INVESTMENTS ASIA	26	0	0	0
					CROSSROADS ASIA	10	0	0	0
					FUND OF FUNDS ASIA	2	0	0	0
				PFIG-ASIA Total		38	0	0	0
				MFI SUPPORT					
				MFI SUPPORT -ASIA					
					IAM AUSTRALIA	95	0	0	0
				MFI SUPPORT -ASIA Total		95	0	0	0
				GFS-INVESTMENT MANAGEMENT Total		368	0	0	0
				SUM-INVESTMENT MANAGEMENT Total		368	0	0	0
				SUM-PRIME SERVICES					
				GFS-EQUITIES					
				EQUITY FINANCING					
				NON HF FINANCING ASIA					
					INSTITUTIONAL FIN ASIA	1	0	0	0
				NON HF FINANCING ASIA Total		1	0	0	0
				PRIME BROKER ASIA					
					TRAD PRIME BROKER ASIA	861	0	175	2,158
				PRIME BROKER ASIA Total		861	0	175	2,158
				STAT ARB FINANCING ASIA					
					STAT ARB FINCG ASIA	0	0	0	72
				STAT ARB FINANCING ASIA Total		0	0	0	72
				EQUITY SYNTHETICS					
				PB SYNTHETICS ASIA					
					SYN PRIME BROKER ASIA	995	0	12	419
				PB SYNTHETICS ASIA Total		995	0	12	419
				STAT ARB SYNTHETICS ASIA					
					STAT ARB SYNTHETICS ASIA	939	0	4	142
				STAT ARB SYNTHETICS ASIA Total		939	0	4	142
				GFS-EQUITIES Total		2,796	0	191	2,792
				GFS-FIXED INCOME					
				FIRM FINANCING					
				LIQUID MARKETS FINANCING ASIA					
					FIRM FINANCING ASIA	0	0	0	0
				LIQUID MARKETS FINANCING ASIA Total		0	0	0	0
				GFS-FIXED INCOME Total		0	0	0	0
				SUM-PRIME SERVICES Total		2,796	0	191	2,792
SUM ASIA			Total			47,526	-1,238	350	4,042

UNASSIGNED

Lehman Brothers
 Asset Statement Balance Sheet
 January 31, 2008

USD Millions

Region	Division	Artificial Divis	BPM Level 0	BPM Level 1	BPM Level 2	Net Longs (before Repo 105)	Repo 105	Fails MV	Other
	UNASSIGNED								
	GFS-UNASSIGNED								
	UNASSIGNED								
				UNASSIGNED		5,105	0	0	6,171
				UNASSIGNED Total		5,105	0	0	6,171
	GFS-UNASSIGNED Total					5,105	0	0	6,171
	UNASSIGNED Total					5,105	0	0	6,171
UNASSIGNED	Total					5,105	0	0	6,171
Grand Total						425,647	-28,884	10,704	53,368

FAS 140/									
Rev Repos	Borrow	Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	1,634	1,634	0	1,634	0	0	0	0
0	0	1,634	1,634	0	1,634	0	0	0	0
0	0	1,634	1,634	0	1,634	0	0	0	0
0	0	1,634	1,634	0	1,634	0	0	0	0
0	0	1,634	1,634	0	1,634	0	0	0	0
0	0	5	5	0	0	0	4	0	0
0	0	5	5	0	0	0	4	0	0
0	0	5	5	0	0	0	4	0	0
0	0	5	5	0	0	0	4	0	0
0	0	316	316	0	448	0	-132	0	0
0	0	316	316	0	448	0	-132	0	0
0	0	316	316	0	448	0	-132	0	0
0	0	316	316	0	448	0	-132	0	0
36	0	0	393	357	347	312	46	46	46
36	0	0	393	357	347	312	46	46	46
81	0	0	461	380	458	378	3	2	2
102	0	0	875	773	874	773	0	0	0
0	0	0	15	15	15	15	0	0	0
183	0	0	1,351	1,168	1,347	1,167	4	2	2
219	0	0	1,744	1,526	1,695	1,478	50	47	47
219	0	0	1,744	1,526	1,695	1,478	50	47	47

FAS 140/									
Rev Repos	Borrow	Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	
0	0	51	51	0	51	0	0	0	0
0	0	51	51	0	51	0	0	0	0
0	0	51	51	0	51	0	0	0	0
0	0	51	51	0	51	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	1,026	1,026	1,169	1,169	-143	-143	
0	0	0	1,026	1,026	1,169	1,169	-143	-143	
0	0	0	1,407	1,407	1,416	1,416	-9	-9	
0	0	0	1,407	1,407	1,416	1,416	-9	-9	
0	0	0	769	769	621	621	149	149	
0	0	0	23	23	23	23	0	0	
0	0	0	1	1	1	1	0	0	
0	0	0	147	147	147	147	0	0	
0	0	0	-396	-396	-322	-322	-74	-74	
0	0	0	544	544	469	469	75	75	
0	0	0	2,976	2,976	3,054	3,054	-78	-78	
0	0	0	2,976	2,976	3,054	3,054	-78	-78	
0	141	0	640	499	608	504	32	-5	
0	141	0	640	499	608	504	32	-5	
0	0	0	769	769	621	621	149	149	
0	0	0	23	23	23	23	0	0	
0	0	0	0	0	0	0	0	0	
0	0	0	792	792	644	644	149	149	
0	0	0	17	17	17	17	0	0	
0	0	0	17	17	17	17	0	0	
0	0	0	5	5	5	5	0	0	

Rev	Repos	FAS 140/		Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
		Borrow	Seg Cash/ Goodwill						
0	12	0	225	213	229	215	-4	-3	
0	4	0	33	29	29	26	3	3	
0	16	0	262	247	263	247	-1	0	
0	504	0	878	375	967	445	-89	-70	
0	399	0	5,824	5,425	5,918	5,452	-94	-27	
0	903	0	6,702	5,800	6,885	5,897	-183	-98	
0	1	0	1,980	1,980	1,991	1,990	-10	-10	
0	56	0	807	752	854	794	-47	-43	
0	331	0	6,082	5,750	6,244	5,824	-162	-74	
0	388	0	8,869	8,482	9,089	8,609	-220	-127	
0	12	0	12	0	11	0	1	0	
0	11	0	889	877	889	881	0	-4	
0	4	0	78	74	94	90	-16	-16	
0	2	0	38	36	18	17	20	19	
0	446	0	499	52	452	16	46	37	
0	824	0	1,946	1,122	1,957	1,125	-11	-3	
0	0	0	0	0	0	0	0	0	
0	15	0	101	86	112	98	-11	-12	
0	6	0	125	119	127	121	-2	-1	
0	1,321	0	3,689	2,368	3,661	2,348	28	21	
0	0	0	24	24	12	12	12	12	
0	0	0	24	24	12	12	12	12	
0	0	0	94	94	124	124	-30	-30	
0	1	0	125	125	210	209	-85	-85	
0	0	0	19	19	17	17	3	3	
0	3	0	3	0	4	0	-1	0	
0	0	0	0	0	0	0	0	0	
0	4	0	242	238	355	350	-113	-112	
0	21	0	183	162	188	167	-5	-6	
0	1	0	55	54	30	30	25	24	
0	22	0	238	215	218	197	20	19	
0	2	0	46	44	52	51	-6	-7	
0	13	0	14	1	15	4	-1	-3	
0	35	0	41	6	40	6	1	1	
0	2	0	8	6	7	4	0	2	
0	4	0	136	132	150	147	-15	-15	
0	2	0	167	165	59	58	107	107	
0	14	0	119	105	127	112	-7	-7	
0	4	0	32	28	34	31	-3	-3	
0	0	0	13	12	15	14	-2	-2	
0	0	0	1	1	26	26	-25	-25	

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	38	0	67	29	47	13	20	16
0	0	0	57	57	38	38	19	19
0	0	0	12	11	8	7	4	4
0	2	0	4	2	1	1	3	1
0	1	0	77	76	63	62	14	14
0	0	0	5	5	2	2	3	3
0	1	0	46	46	171	167	-124	-121
0	1	0	35	35	42	42	-7	-7
0	0	0	6	6	7	7	-1	-1
0	118	0	885	767	905	792	-20	-25
0	59	0	409	351	460	398	-51	-48
0	11	0	35	25	55	45	-20	-20
0	69	0	444	375	515	443	-70	-68
0	2,980	0	22,806	19,825	23,171	20,060	-365	-235
0	2,980	0	22,806	19,825	23,171	20,060	-365	-235

13	0	0	1,374	1,361	1,359	1,354	15	7
0	0	0	37	37	37	37	0	0
20	0	0	149	129	105	105	44	24
0	0	0	69	69	69	69	0	0
0	0	0	601	601	601	601	0	0
0	0	0	24	24	34	34	-10	-10
0	0	0	30	30	30	30	0	0
0	0	0	21	21	21	21	0	0
0	0	0	774	774	774	774	0	0
0	0	0	1	1	1	1	0	0
0	0	0	45	45	45	45	0	0
0	0	0	64	64	64	64	0	0
33	0	0	3,190	3,157	3,141	3,135	48	21

0	0	0	390	390	315	315	74	74
0	0	0	12	12	12	12	0	0
0	0	0	37	37	37	37	0	0
0	0	0	1,026	1,026	1,169	1,169	-143	-143
0	0	0	1,464	1,464	1,533	1,533	-69	-69

0	0	863	863	0	863	0	0	0
0	0	0	5	5	5	5	0	0
1,417	0	0	1,417	0	1,407	0	10	0
1,417	0	863	2,284	5	2,274	5	10	0

0	0	0	0	0	0	0	0	0
0	0	0	14	14	14	14	0	0
0	0	0	49	49	49	49	0	0

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	62	62	62	62	0	0
0	0	0	556	556	648	648	-93	-93
0	0	0	8	8	8	8	0	0
0	0	0	563	563	656	656	-93	-93
1	0	0	102	102	102	102	0	0
553	0	0	1,238	685	1,264	702	-26	-17
0	0	0	220	220	390	390	-170	-170
7	0	0	7	0	0	0	7	0
561	0	0	1,567	1,006	1,755	1,193	-189	-187
18	0	0	158	140	161	143	-3	-3
0	0	0	2	2	2	2	0	0
3	0	0	180	177	178	175	2	2
0	0	0	2	2	2	2	0	0
0	0	0	282	282	282	282	0	0
0	0	0	1,370	1,370	1,380	1,380	-9	-9
0	0	0	6	6	6	6	0	0
30	0	0	690	659	257	226	432	433
51	0	0	2,689	2,638	2,267	2,214	422	423
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
339	0	0	1,227	888	1,305	917	-78	-29
0	0	0	106	106	106	106	0	0
339	0	0	1,333	994	1,411	1,023	-78	-29
5	0	0	13,957	13,952	13,947	13,942	10	10
0	0	0	3,322	3,322	3,416	3,416	-94	-94
0	0	0	52	52	52	52	0	0
5	0	0	17,331	17,326	17,415	17,410	-84	-84
0	0	0	94	94	94	94	0	0
0	0	0	0	0	0	0	0	0
0	0	0	94	94	94	94	0	0
0	0	0	671	671	670	670	1	1
0	0	0	881	881	253	253	628	628
0	0	0	2,513	2,513	3,139	3,139	-625	-625
0	0	0	3,959	3,959	3,956	3,956	2	2
0	0	0	0	0	0	0	0	0
0	0	0	8,024	8,024	8,019	8,019	5	5

Rev	Repos	Borrow	FAS 140/		Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
			Seg Cash/ Goodwill	Gross Balance Sheet					
0	0	0	0	1,202	1,202	1,200	1,200	2	2
0	0	0	0	622	622	622	622	1	1
0	0	0	0	2	2	2	2	0	0
0	0	0	0	353	353	352	352	0	0
0	0	0	0	481	481	456	456	25	25
0	0	0	0	648	648	648	648	0	0
0	0	0	0	210	210	224	209	-13	2
0	0	0	0	3,518	3,518	3,502	3,487	16	31
190	0	0	0	1,333	1,143	1,413	1,228	-81	-86
0	0	0	0	753	753	735	735	19	19
190	0	0	0	2,086	1,896	2,148	1,963	-62	-67
993	0	0	0	2,051	1,059	2,008	998	43	61
6,292	0	0	0	12,579	6,287	11,993	6,622	586	-335
1,893	0	0	0	2,265	372	3,512	1,907	-1,246	-1,535
9,178	0	0	0	16,895	7,717	17,513	9,527	-617	-1,809
930	0	0	0	1,344	414	1,409	465	-65	-51
930	0	0	0	1,344	414	1,409	465	-65	-51
0	0	0	0	413	413	410	410	4	4
0	0	0	0	131	131	178	178	-47	-47
0	0	0	0	688	688	688	688	0	0
11,707	0	0	0	17,008	5,302	17,274	5,470	-266	-169
1,586	0	0	0	2,206	619	2,276	698	-71	-79
4,397	0	0	0	4,795	397	4,778	333	17	65
2,541	0	0	0	2,663	122	2,720	122	-57	0
0	0	0	0	2,611	2,611	2,611	2,611	0	0
1,933	0	0	0	2,731	798	2,978	1,088	-247	-290
0	0	0	0	2	2	0	0	2	2
0	0	0	0	1	1	1	1	0	0
22,164	0	0	0	33,249	11,085	33,914	11,599	-665	-514
34,868	0	863	863	95,694	59,963	97,115	62,385	-1,421	-2,421
34,868	0	863	863	95,694	59,963	97,115	62,385	-1,421	-2,421
0	0	0	0	9	9	9	9	-1	-1
0	0	0	0	146	146	152	152	-6	-6
0	0	0	0	155	155	161	161	-7	-7
0	0	0	0	413	413	413	413	0	0
0	0	0	0	413	413	413	413	0	0
0	0	0	0	89	89	89	89	0	0
0	0	0	0	111	111	111	111	0	0

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	41	41	41	41	0	0
0	0	0	241	241	241	241	0	0
0	0	0	72	72	72	72	0	0
0	0	0	276	276	276	276	0	0
0	0	0	94	94	94	94	0	0
0	0	0	903	903	903	903	0	0
0	0	0	1,345	1,345	1,345	1,345	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	261	261	261	261	0	0
0	0	0	42	42	42	42	0	0
0	0	0	303	303	303	303	0	0
0	0	0	3	3	3	3	0	0
0	0	0	3	3	3	3	0	0
0	0	0	0	0	368	368	-368	-368
0	0	0	672	672	667	667	5	5
0	0	0	681	681	682	682	-1	-1
0	0	0	1,353	1,353	1,717	1,717	-364	-364
0	0	0	3,813	3,813	4,183	4,183	-370	-370
0	0	0	3,813	3,813	4,183	4,183	-370	-370
0	0	0	1	1	1	1	0	0
0	0	0	1	1	1	1	0	0
0	0	0	1	1	1	1	0	0
0	0	0	1	1	1	1	0	0
0	0	0	92	92	113	113	-22	-22
0	0	0	92	92	113	113	-22	-22
0	2	0	19	18	22	14	-2	4
0	2	0	19	18	22	14	-2	4
0	0	0	0	0	0	0	0	0
0	8	0	288	280	289	279	0	1
0	631	467	1,098	0	1,140	0	-43	0
0	639	467	1,386	280	1,429	279	-43	1

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
319	3,072	11,546	18,077	3,140	20,760	5,995	-2,683	-2,855
319	3,072	11,546	18,077	3,140	20,760	5,995	-2,683	-2,855
0	0	0	3	3	3	3	0	0
0	4,221	0	5,801	1,580	5,884	1,336	-83	245
0	0	0	0	0	0	0	0	0
0	4,221	0	5,804	1,584	5,887	1,339	-83	245
0	709	0	1,032	323	988	314	44	10
0	709	0	1,032	323	988	314	44	10
0	16	0	925	909	1,128	1,114	-204	-206
0	16	0	925	909	1,128	1,114	-204	-206
0	429	0	2,069	1,640	2,032	1,600	36	40
0	429	0	2,069	1,640	2,032	1,600	36	40
319	9,086	12,013	29,404	7,986	32,361	10,769	-2,957	-2,783
6,760	1,673	0	8,593	159	10,056	234	-1,463	-75
6,760	1,673	0	8,593	159	10,056	234	-1,463	-75
196	18	0	436	223	211	18	226	204
37,457	3,195	0	41,040	388	57,555	430	-16,514	-42
37,653	3,213	0	41,477	611	57,766	449	-16,289	162
0	0	0	126	126	109	109	17	17
0	0	0	126	126	109	109	17	17
86	0	0	86	0	85	0	1	0
86	0	0	86	0	85	0	1	0
44,499	4,886	0	50,282	896	68,015	792	-17,733	105
44,818	13,973	12,013	79,686	8,882	100,376	11,560	-20,690	-2,679
79,905	16,953	13,247	207,090	96,986	230,092	102,721	-23,002	-5,736
22	291	0	4,080	3,767	3,987	3,678	93	89
0	0	0	110	110	111	111	0	0
22	291	0	4,190	3,877	4,098	3,789	92	88

		FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	754	754	754	754	0	0
0	0	0	754	754	754	754	0	0
0	0	0	129	128	129	129	0	0
462	289	0	3,368	2,617	3,339	2,597	28	19
0	0	0	8	8	8	8	0	0
0	11	0	247	236	246	236	1	0
0	0	0	16	16	16	16	0	0
88	17	0	327	222	323	224	4	-2
199	62	0	705	444	649	419	56	25
0	0	0	10	10	10	10	0	0
0	0	0	16	16	17	17	-1	-1
45	1	0	48	2	45	0	3	2
12	0	0	1,044	1,032	1,082	1,070	-38	-38
0	0	0	24	24	24	24	0	0
806	380	0	5,941	4,755	5,889	4,750	52	5
828	672	0	10,885	9,386	10,741	9,293	144	93
828	672	0	10,885	9,386	10,741	9,293	144	93
0	0	0	67	67	67	67	0	0
0	0	0	67	67	67	67	0	0
0	0	0	67	67	67	67	0	0
0	0	0	67	67	67	67	0	0
0	0	9	9	0	9	0	0	0
0	0	9	9	0	9	0	0	0
0	0	0	69	69	69	69	0	0
0	0	0	69	69	69	69	0	0
0	0	0	217	217	219	219	-2	-2
0	0	0	2,821	2,821	2,839	2,839	-18	-18
0	0	0	3,038	3,038	3,058	3,058	-20	-20
0	0	0	845	845	840	840	5	5
0	0	0	223	223	217	217	6	6
0	0	0	8	8	8	8	0	0
0	0	0	423	423	423	423	0	0
0	0	0	1,498	1,498	1,488	1,488	11	11
0	0	9	4,614	4,605	4,623	4,614	-9	-9

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	9	4,614	4,605	4,623	4,614	-9	-9
0	0	0	56	56	23	23	33	33
0	0	0	17	17	6	6	11	11
0	450	0	2,001	1,551	1,944	1,501	58	51
0	0	0	54	54	54	54	0	0
0	0	0	226	226	231	231	-5	-5
0	450	0	2,355	1,905	2,258	1,815	97	90
0	0	0	1,447	1,447	1,443	1,443	5	5
0	0	0	459	459	447	447	12	12
193	0	-31	201	39	202	41	-1	-1
0	0	0	15	15	16	16	0	0
193	0	-31	2,123	1,961	2,108	1,946	15	15
0	0	36	36	0	36	0	0	0
0	0	36	36	0	36	0	0	0
0	257	0	899	641	902	613	-3	29
0	0	0	232	232	232	232	0	0
0	0	0	127	127	131	131	-4	-4
0	257	0	1,258	1,001	1,265	977	-7	24
0	0	0	325	325	638	638	-313	-313
0	0	0	413	413	394	394	19	19
593	1,609	-96	4,695	2,589	4,988	2,902	-294	-313
0	0	0	1,202	1,202	959	959	243	243
593	1,609	-96	6,635	4,529	6,980	4,894	-345	-364
0	0	0	65	65	68	68	-3	-3
0	331	0	982	651	956	664	27	-13
0	0	0	771	771	889	889	-117	-117
0	0	0	48	48	53	53	-5	-5
115	1,021	-19	1,194	77	1,146	75	48	1
0	0	0	2,379	2,379	2,518	2,518	-139	-139
0	0	0	402	402	402	402	0	0
115	1,352	-19	5,841	4,393	6,031	4,669	-190	-276
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	10	0	48	38	16	-2	32	40
0	0	0	18	18	20	20	-2	-2
0	0	0	1	1	0	0	1	1

Rev	Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	32	32	32	32	0	0
0	0	0	0	-4	-4	7	7	-11	-11
0	10	0	0	95	86	75	58	20	28
0	0	0	0	1,189	1,189	1,252	1,252	-62	-62
0	658	0	0	688	29	660	30	28	-1
0	0	0	0	0	0	0	0	0	0
0	658	0	0	1,877	1,219	1,911	1,282	-34	-63
0	0	0	0	61	61	75	75	-14	-14
0	78	0	0	331	253	330	247	1	6
0	0	0	0	0	0	18	18	-18	-18
0	78	0	0	392	313	422	339	-31	-26
0	0	0	0	153	153	153	153	0	0
0	0	0	0	36	36	28	28	9	9
0	0	0	0	0	0	0	0	0	0
0	0	0	0	15	15	16	16	-1	-1
0	0	0	0	31	31	18	17	13	13
0	0	0	0	20	20	25	25	-5	-5
0	47	0	0	140	92	214	126	-74	-33
0	0	0	0	4	4	4	4	0	0
0	0	0	0	35	35	47	47	-12	-12
0	0	0	0	6	6	8	8	-2	-2
0	0	0	0	2	2	2	2	-1	-1
0	14	0	0	295	282	292	276	3	6
0	0	0	0	4	4	3	3	1	1
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	61	0	0	741	680	810	705	-68	-25
901	4,475	-110	-110	21,353	16,087	21,897	16,684	-544	-597
901	4,475	-110	-110	21,353	16,087	21,897	16,684	-544	-597

0	0	0	0	34	34	34	34	0	0
0	7	0	0	49	43	52	44	-2	-1
0	0	0	0	427	427	432	432	-5	-5
0	0	0	0	438	438	553	553	-115	-115
4	0	0	0	454	450	457	453	-3	-3
113	16	0	0	332	204	368	202	-36	1
1	0	0	0	565	564	471	470	94	94
48	0	0	0	2,645	2,596	2,649	2,601	-4	-4
13	0	0	0	332	319	318	312	14	7
179	22	0	0	5,276	5,075	5,332	5,101	-57	-26

0 0 0 9 9 4 4 6 6

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	9	9	4	4	6	6
11	0	0	252	241	253	241	-1	-1
11	0	0	252	241	253	241	-1	-1
0	40	0	796	755	791	751	5	5
0	0	0	41	41	41	41	0	0
0	0	0	644	644	532	532	112	112
0	0	0	236	236	230	230	6	6
0	40	0	1,716	1,676	1,593	1,553	123	123
1,724	0	4,175	7,910	2,012	7,907	2,009	3	3
0	0	0	1	1	0	0	1	1
1,724	0	4,175	7,911	2,012	7,907	2,009	4	4
0	0	0	0	0	951	951	-951	-951
0	0	0	0	0	951	951	-951	-951
0	0	0	1,494	1,494	1,494	1,494	0	0
0	0	0	860	860	925	925	-65	-65
0	0	0	0	0	0	0	0	0
0	0	0	2,354	2,354	2,419	2,419	-65	-65
0	0	0	892	892	894	894	-1	-1
0	0	0	892	892	894	894	-1	-1
0	0	0	79	79	72	72	7	7
50	1	0	177	126	175	126	2	1
131	949	0	2,153	1,073	2,293	1,219	-140	-146
26	108	0	4,899	4,765	4,778	4,640	121	125
0	0	0	811	811	811	811	0	0
4	0	0	3,659	3,655	3,652	3,648	7	7
887	0	0	1,627	740	1,626	749	0	-9
14	19	0	619	586	144	86	475	500
0	0	0	0	0	0	0	0	0
1,112	1,077	0	14,023	11,834	13,551	11,350	472	484
558	3	0	1,764	1,202	1,695	1,202	69	0
558	3	0	1,764	1,202	1,695	1,202	69	0
0	0	0	759	759	785	785	-26	-26
0	0	0	759	759	785	785	-26	-26
0	0	0	34	34	34	34	0	0
0	0	0	0	0	0	0	0	0
32	259	0	1,202	911	1,147	858	55	53

FAS 140/									
Rev	Repos	Borrow	Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	740	740	764	764	-24	-24
0	0	0	0	3,591	3,591	3,042	3,042	549	549
0	10	0	0	1,315	1,305	1,306	1,296	9	9
11	560	0	0	2,370	1,799	2,223	1,652	147	147
43	830	0	0	9,251	8,379	8,515	7,645	736	733
18	0	0	0	407	389	407	387	0	2
132	0	0	0	225	93	188	68	37	25
150	0	0	0	632	482	595	455	38	27
465	13	0	0	3,669	3,191	3,698	3,219	-28	-28
465	13	0	0	3,669	3,191	3,698	3,219	-28	-28
0	0	0	0	2,122	2,122	1,973	1,973	149	149
0	11	0	0	539	528	846	833	-307	-305
0	3	0	0	131	128	181	178	-50	-50
258	1	0	0	1,323	1,064	1,323	1,066	-1	-2
0	0	0	0	209	209	350	291	-140	-81
0	76	0	0	296	221	219	204	77	17
0	0	0	0	132	132	148	148	-16	-16
258	91	0	0	4,752	4,403	5,040	4,693	-288	-289
410	0	0	0	2,095	1,685	2,116	1,719	-21	-33
155	0	0	0	25,050	24,895	25,180	25,053	-130	-158
52	0	0	0	12,364	12,312	12,181	12,129	183	183
617	0	0	0	39,509	38,892	39,477	38,900	32	-8
0	0	0	0	1,460	1,460	1,460	1,460	0	0
0	0	0	0	3	3	0	0	3	3
0	0	0	0	1,462	1,462	1,460	1,460	3	3
0	0	285	0	1,137	852	1,137	852	0	0
0	0	285	0	1,137	852	1,137	852	0	0
0	0	0	0	60	60	60	60	0	0
0	0	84	0	84	0	84	0	0	0
0	0	0	0	385	385	385	385	0	0
0	0	84	0	529	445	529	445	0	0
0	0	0	0	2,800	2,800	2,816	2,816	-16	-16
0	0	0	0	1,132	1,132	1,129	1,129	3	3
311	0	0	0	3,107	2,795	3,026	2,706	81	89
133	0	0	0	6,196	6,063	5,702	5,570	494	493
0	0	9	0	13	4	13	4	0	0
218	16	0	0	422	188	403	188	20	0
0	0	0	0	0	0	0	0	0	0

		FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
15	0	110	3,807	3,682	3,806	3,676	2	6
0	0	0	10,915	10,915	11,024	11,024	-109	-109
1,664	0	0	22,706	21,042	21,904	21,620	802	-578
347	0	0	503	156	504	157	-1	-1
0	0	45	274	229	274	228	0	0
0	0	0	951	951	0	0	951	951
2,689	16	164	52,827	49,959	50,600	49,118	2,227	840
11,974	0	0	24,027	12,053	24,578	12,656	-552	-603
2,836	0	0	4,671	1,835	2,553	2,063	2,118	-228
3,836	0	0	11,607	7,771	9,668	6,229	1,939	1,541
50	0	0	328	278	325	276	3	2
2	0	0	35,373	35,370	34,226	34,224	1,146	1,146
1	0	0	1	0	1	0	0	0
0	0	0	218	218	217	217	1	1
18,699	0	0	76,224	57,525	71,569	55,665	4,655	1,860
0	0	0	268	268	265	265	3	3
26,981	490	0	32,133	4,662	32,904	5,331	-771	-669
26,981	490	0	32,401	4,930	33,169	5,596	-768	-666
272	0	0	1,583	1,311	2,111	1,709	-528	-397
2,413	0	0	3,930	1,516	3,437	1,291	493	225
2,685	0	0	5,513	2,828	5,548	3,000	-36	-172
371	0	0	1,074	703	1,123	712	-48	-9
28	0	0	317	290	312	285	5	5
0	0	0	7,173	7,173	6,982	6,982	191	191
0	0	0	117	117	39	39	78	78
48	0	0	48	0	57	0	-9	0
0	0	0	451	451	451	451	0	0
239	0	0	299	60	249	11	50	49
1,209	0	0	1,319	110	1,208	110	112	0
2,232	0	0	2,839	607	2,217	316	622	291
0	0	0	0	0	0	0	0	0
0	0	0	6	6	4	4	2	2
4,127	0	0	13,645	9,517	12,642	8,910	1,002	607
60,299	2,582	4,707	276,508	208,919	269,362	206,465	7,146	2,454
60,299	2,582	4,707	276,508	208,919	269,362	206,465	7,146	2,454
0	0	2,839	2,832	-7	2,837	-2	-5	-5
0	0	0	0	0	0	0	0	0
0	0	2,839	2,832	-6	2,837	-2	-5	-5
0	0	0	976	976	976	976	0	0

Rev	Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	1	1	1	1	0	0
0	0	0	0	977	977	977	977	0	0
0	0	0	31	48	17	48	17	0	0
0	0	0	0	2	2	2	2	0	0
0	0	0	0	3	3	3	3	0	0
0	0	0	0	8	8	8	8	0	0
0	0	0	0	3	3	3	3	0	0
0	0	0	0	9	9	9	9	0	0
0	0	0	0	4	4	3	3	0	0
0	0	0	0	1	1	1	1	0	0
0	0	0	0	9	9	9	9	0	0
0	0	0	31	86	55	86	54	0	0
0	0	0	0	1	1	1	1	0	0
0	0	0	0	1	1	1	1	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	31	31	31	31	0	0
0	0	0	0	22	22	22	22	0	0
0	0	0	0	54	54	54	54	0	0
0	0	0	0	110	110	110	110	0	0
0	0	0	0	7	7	7	7	0	0
0	0	0	0	117	117	117	117	0	0
0	0	0	0	333	333	333	333	0	0
0	0	0	0	195	195	196	196	-1	-1
0	0	0	0	0	0	0	0	0	0
0	0	0	0	529	529	529	529	-1	-1
0	0	0	0	265	265	265	265	0	0
0	0	0	107	466	358	466	358	0	0
0	0	0	0	112	112	112	112	0	0
0	0	0	0	29	29	29	29	0	0
0	0	0	107	872	765	872	765	0	0
0	0	0	0	816	816	816	816	0	0
0	0	0	0	86	86	86	86	0	0
0	0	0	0	246	246	246	246	0	0
0	0	0	0	233	233	233	233	0	0
0	0	0	0	1,380	1,380	1,380	1,380	0	0
0	0	0	0	283	283	283	283	0	0
0	0	0	0	1	1	1	1	0	0
0	0	0	0	284	284	284	284	0	0

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	45	152	107	152	107	0	0
0	0	0	741	741	741	741	0	0
0	0	45	893	848	893	848	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	0	0	15	15	10	10	5	5
0	0	0	15	15	10	10	5	5
0	0	0	8	8	8	8	0	0
0	0	0	1	1	1	1	0	0
0	0	0	0	0	63	63	-63	-63
0	0	0	0	0	35	35	-35	-35
0	0	0	10	10	107	107	-97	-97
0	0	0	520	520	1,285	1,223	-765	-703
0	0	0	0	0	17	17	-17	-17
0	0	0	1,834	1,834	963	963	871	871
0	0	0	2,354	2,354	2,264	2,202	90	152
0	0	132	899	767	953	821	-54	-54
0	0	0	2	2	2	2	0	0
0	0	132	901	770	955	824	-54	-54
0	0	0	56	56	56	56	0	0
116	0	-19	180	82	180	82	0	0
0	0	0	117	117	117	117	0	0
116	0	-19	354	256	354	256	0	0
116	0	3,136	11,660	8,407	11,722	8,407	-62	0
116	0	3,136	11,660	8,407	11,722	8,407	-62	0
139	440	0	592	13	1,291	13	-699	0
1,000	1,000	208	16,229	14,022	16,229	14,022	0	0
0	0	70	91	21	91	21	0	0
0	0	0	0	0	0	0	0	0
1,139	1,440	278	16,913	14,056	17,611	14,056	-699	0

FAS 140/									
Rev Repos	Borrow	Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS	
1,139	1,440	278	16,913	14,056	17,611	14,056	-699	0	
1,139	1,440	278	16,913	14,056	17,611	14,056	-699	0	
0	0	0	122	122	1,166	1,166	-1,044	-1,044	
0	0	0	0	0	0	0	0	0	
0	0	0	122	122	1,166	1,166	-1,044	-1,044	
0	0	0	0	0	1	1	0	0	
0	0	0	0	0	1	1	0	0	
0	0	0	3	3	3	3	0	0	
0	0	0	3	3	3	3	0	0	
6	1,199	-1	6,283	5,079	6,749	5,567	-465	-487	
0	10,143	173	10,429	113	11,360	112	-931	1	
255	128	-41	2,749	2,407	2,712	2,370	37	37	
261	11,470	131	19,461	7,599	20,821	8,049	-1,359	-449	
2,364	15,387	19,418	49,804	12,634	47,758	10,260	2,045	2,375	
2,364	15,387	19,418	49,804	12,634	47,758	10,260	2,045	2,375	
0	0	0	0	0	0	0	0	0	
0	0	0	0	0	0	0	0	0	
0	408	0	586	178	561	173	25	5	
0	408	0	586	178	561	173	25	5	
146	3,086	-24	6,438	3,229	6,948	3,806	-510	-577	
146	3,086	-24	6,438	3,229	6,948	3,806	-510	-577	
0	796	0	1,745	949	1,877	1,099	-132	-150	
0	796	0	1,745	949	1,877	1,099	-132	-150	
0	0	0	1	1	1	1	0	0	
0	0	0	1	1	1	1	0	0	
2,771	31,147	19,526	78,160	24,717	79,135	24,557	-974	160	
5,116	7,515	0	13,694	1,063	15,968	1,004	-2,274	59	
0	0	0	86	86	91	91	-4	-4	
635	0	0	635	0	603	0	32	0	
5,751	7,515	0	14,416	1,150	16,661	1,095	-2,246	55	

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	0	369	0	-369	0
988	0	0	991	3	980	4	11	-1
67	0	0	67	0	46	0	21	0
7,059	5,122	0	12,181	0	44,601	0	-32,419	0
-49,578	0	0	-49,578	0	-48,597	0	-981	0
-1,349	2,223	0	1,031	157	8,950	549	-7,919	-392
76,072	40,374	0	128,211	11,764	200,022	10,642	-71,811	1,122
128	0	0	128	0	128	0	0	0
0	0	0	5	5	5	5	0	0
33,388	47,719	0	93,036	11,929	206,503	11,200	-113,467	729
7,960	4,087	0	12,243	196	13,854	216	-1,610	-20
7,960	4,087	0	12,243	196	13,854	216	-1,610	-20
53	54	0	265	159	317	158	-52	0
53	54	0	265	159	317	158	-52	0
0	0	5,587	7,783	2,196	7,783	2,196	0	0
0	0	5,587	7,783	2,196	7,783	2,196	0	0
1	0	0	22	21	22	21	0	0
1	0	0	22	21	22	21	0	0
47,152	59,375	5,587	127,764	15,650	245,139	14,886	-117,375	764
49,923	90,522	25,113	205,924	40,366	324,274	39,443	-118,349	924
113,205	99,691	33,134	547,924	301,894	660,296	299,028	-112,372	2,865
29	0	0	950	921	545	517	405	404
29	0	0	950	921	545	517	405	404
31	0	0	535	504	524	493	11	11
16	0	0	131	115	124	108	7	7
17	0	0	96	79	81	69	15	9
0	0	0	172	172	172	172	0	0
64	0	0	934	870	901	843	34	27
0	0	0	240	240	241	241	-1	-1
0	0	0	240	240	241	241	-1	-1

Rev	Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
28	0	0	0	775	746	782	752	-8	-5
0	0	0	0	249	249	265	265	-17	-17
28	0	0	0	1,023	995	1,048	1,017	-25	-22
121	0	0	0	3,148	3,026	2,735	2,618	413	408
121	0	0	0	3,148	3,026	2,735	2,618	413	408
0	0	0	0	274	274	245	245	30	30
0	0	0	0	274	274	245	245	30	30
0	0	0	0	-274	-274	-245	-245	-30	-30
0	0	0	0	-274	-274	-245	-245	-30	-30
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	67	67	67	67	0	0
0	0	0	0	67	67	67	67	0	0
0	0	0	0	67	67	67	67	0	0
0	0	0	0	67	67	67	67	0	0
0	21	0	0	560	538	567	548	-8	-9
0	21	0	0	560	538	567	548	-8	-9
0	0	20	0	641	621	640	621	0	0
0	0	0	0	34	34	34	34	0	0
0	0	20	0	674	655	674	655	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	614	0	0	676	63	660	51	16	11
0	105	0	0	2,717	2,612	2,007	1,902	710	710
0	719	0	0	3,393	2,674	2,667	1,953	726	721
0	0	0	0	0	0	0	0	0	0
0	21	0	0	1,091	1,070	17	17	1,073	1,052
0	21	0	0	1,091	1,070	17	17	1,073	1,052

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	7	0	50	43	50	44	0	-1
0	4	0	44	41	47	43	-3	-3
0	10	0	94	83	97	87	-3	-3
0	36	0	3,436	3,399	3,126	3,053	310	347
0	24	0	892	868	870	849	22	18
0	61	0	4,328	4,267	3,995	3,902	332	365
0	0	0	909	909	981	981	-71	-71
0	0	0	909	909	981	981	-71	-71
0	6	0	242	235	207	200	35	35
0	0	0	134	134	167	167	-33	-33
0	0	0	149	149	121	121	28	28
0	0	0	3	3	3	3	0	-1
0	7	0	528	521	498	492	29	29
0	0	0	12	12	6	6	5	5
0	0	0	266	266	337	337	-71	-71
0	0	0	79	79	105	105	-26	-26
0	1	0	162	161	146	146	16	16
0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0
0	1	0	519	518	595	594	-77	-77
0	840	20	12,095	11,236	10,092	9,228	2,003	2,007
0	840	20	12,095	11,236	10,092	9,228	2,003	2,007
13	0	0	1,861	1,848	1,838	1,833	22	15
13	0	0	1,861	1,848	1,838	1,833	22	15
0	0	0	182	182	182	182	0	0
0	0	0	182	182	182	182	0	0
0	0	0	34	34	34	34	0	0
0	0	0	34	34	34	34	0	0
42	0	0	138	96	138	96	0	0
0	0	0	1,445	1,445	1,443	1,443	1	1
0	0	0	277	277	301	301	-24	-24
0	0	0	6	6	6	6	0	0
0	0	0	0	0	0	0	0	0
42	0	0	1,865	1,823	1,888	1,846	-23	-23

Rev	Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	35	35	35	35	0	0
0	0	0	0	35	35	35	35	0	0
63	0	0	0	646	583	663	599	-17	-16
0	0	0	0	365	365	411	411	-46	-46
63	0	0	0	1,011	948	1,074	1,009	-63	-62
56	0	0	0	213	158	213	158	1	0
0	0	0	0	667	667	665	665	1	1
20	0	0	0	191	171	183	171	8	0
16	0	0	0	1,914	1,898	1,880	1,863	35	35
92	0	0	0	2,986	2,894	2,941	2,857	45	37
27	0	0	0	5,035	5,007	4,683	4,683	351	324
0	0	0	0	2,401	2,401	2,108	2,108	293	293
0	0	0	0	1,568	1,568	2,164	2,164	-596	-596
0	0	0	0	151	151	149	149	1	1
0	0	0	0	5	5	27	27	-22	-22
27	0	0	0	9,159	9,132	9,132	9,132	28	0
0	0	0	0	275	275	245	245	30	30
0	0	0	0	135	135	163	163	-28	-27
0	0	0	0	410	410	408	408	2	3
51	0	0	0	1,018	967	1,033	1,021	-15	-54
0	0	0	0	1	1	1	1	0	0
0	0	0	0	607	607	555	555	52	52
51	0	0	0	1,625	1,574	1,588	1,576	37	-2
1,475	0	0	0	2,032	556	1,945	709	87	-152
4,356	2,914	0	0	15,553	8,283	15,359	8,259	193	24
0	0	0	0	0	0	0	0	0	0
5,831	2,914	0	0	17,585	8,840	17,304	8,968	280	-128
25	143	0	0	2,526	2,358	2,571	2,384	-45	-25
0	0	0	0	28	28	28	28	0	0
114	0	0	0	212	98	199	104	13	-6
140	143	0	0	2,766	2,484	2,798	2,516	-32	-32
6,260	3,056	0	0	39,519	30,203	39,222	30,395	297	-192
6,260	3,056	0	0	39,519	30,203	39,222	30,395	297	-192

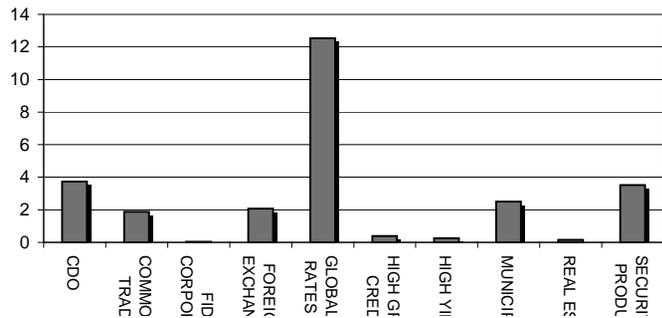
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Rev	Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
0	0	0	0	132	132	132	132	0	0
0	0	0	0	179	179	179	179	0	0
0	0	0	0	14	14	13	13	0	0
0	0	0	0	11	11	11	11	0	0
0	0	0	0	24	24	24	24	0	0
0	0	0	0	33	33	33	33	0	0
0	0	0	0	33	33	33	33	0	0
0	0	0	0	26	26	26	26	0	0
0	0	0	0	10	10	10	10	0	0
0	0	0	0	2	2	2	2	0	0
0	0	0	0	38	38	38	38	0	0
0	0	0	0	95	95	98	98	-3	-3
0	0	0	0	95	95	98	98	-3	-3
0	0	0	0	368	368	372	372	-3	-3
0	0	0	0	368	368	372	372	-3	-3
0	2,443	0	0	2,444	1	2,857	1	-413	0
0	2,443	0	0	2,444	1	2,857	1	-413	0
0	1,334	4,989	0	9,518	3,195	8,833	2,585	685	610
0	1,334	4,989	0	9,518	3,195	8,833	2,585	685	610
0	165	0	0	237	72	226	70	10	2
0	165	0	0	237	72	226	70	10	2
139	241	0	0	1,805	1,426	1,793	1,421	13	5
139	241	0	0	1,805	1,426	1,793	1,421	13	5
0	257	0	0	1,342	1,085	1,349	1,099	-7	-14
0	257	0	0	1,342	1,085	1,349	1,099	-7	-14
139	4,440	4,989	0	15,346	5,779	15,058	5,176	288	604
8,394	-1,749	0	0	6,646	0	13,745	0	-7,100	0
8,394	-1,749	0	0	6,646	0	13,745	0	-7,100	0
8,394	-1,749	0	0	6,646	0	13,745	0	-7,100	0
8,533	2,691	4,989	0	21,991	5,779	28,804	5,176	-6,812	604
14,914	6,587	5,008	0	77,189	50,680	81,291	47,856	-4,102	2,824

Rev Repos	Borrow	FAS 140/ Seg Cash/ Goodwill	Gross Balance Sheet	Net Balance Sheet	Prior Gross BS	Prior Net BS	Variance Gross BS	Variance Net BS
23,859	0	2,227	37,362	11,276	36,615	36,388	747	-25,111
23,859	0	2,227	37,362	11,276	36,615	36,388	747	-25,111
23,859	0	2,227	37,362	11,276	36,615	36,388	747	-25,111
23,859	0	2,227	37,362	11,276	36,615	36,388	747	-25,111
23,859	0	2,227	37,362	11,276	36,615	36,388	747	-25,111
231,882	123,231	55,250	871,199	460,836	1,009,929	485,994	-138,730	-25,158

GAAP Asset Class | Total Derivatives & Other Contr.

Sum of Net Balance Sheet			
Region	BPM Level 0	Total	
SUM AMERICAS	CDO	2,191,607,578	2,192
	COMMODITIES TRADING	1,883,298,662	1,883
	FID CORPORATE	40,809,401	41
	FOREIGN EXCHANGE	2,048,980,822	2,049
	GLOBAL RATES	8,157,454,189	8,157
	HIGH GRADE CREDIT	53,966,632	54
	HIGH YIELD	250,439,632	250
	MUNICIPALS	2,469,962,000	2,470
	REAL ESTATE	153,784,796	154
SUM AMERICAS Total		17,250,303,712	
SUM ASIA	GLOBAL RATES	48,209	0
	HIGH GRADE CREDIT	1,431,607	1
	HIGH YIELD	9	0
SUM ASIA Total		1,479,825	
SUM EUROPE AND THE MIDDLE EAST	CDO	1,899,390,161	1,899
	COMMODITIES TRADING	3,322,207	3
	FID CORPORATE	5,175,468	5
	FOREIGN EXCHANGE	96,324,669	96
	GLOBAL RATES	4,430,745,286	4,431
	HIGH GRADE CREDIT	424,587,006	425
HIGH YIELD	2,021,101	2	
SUM EUROPE AND THE MIDDLE EAST Total		6,861,565,898	
Grand Total		24,113,349,435	



BA: MTM BPM (Cross System) - 17 Jan 2008

BPM Level 0	Region	GAAP Asset Class 1
CDO	SUM AMERICAS	
CDO	SUM AMERICAS	70500
CDO	SUM AMERICAS	70600
CDO	SUM AMERICAS	70700
CDO	SUM AMERICAS	70800
CDO	SUM AMERICAS	70900
CDO	SUM AMERICAS	70950
CDO	SUM AMERICAS	72270
CDO	SUM AMERICAS	79999
CDO	SUM AMERICAS	88888
CDO	SUM ASIA	
CDO	SUM ASIA	
CDO	SUM ASIA	70600
CDO	SUM ASIA	70700
CDO	SUM ASIA	70800
CDO	SUM ASIA	79999
CDO	SUM EUROPE AND THE MIDDLE EAS	
CDO	SUM EUROPE AND THE MIDDLE EAS	70500
CDO	SUM EUROPE AND THE MIDDLE EAS	70700
CDO	SUM EUROPE AND THE MIDDLE EAS	70800
CDO	SUM EUROPE AND THE MIDDLE EAS	70900
CDO	SUM EUROPE AND THE MIDDLE EAS	70950
CDO	SUM EUROPE AND THE MIDDLE EAS	72270
CDO	SUM EUROPE AND THE MIDDLE EAS	79999
CDO	SUM EUROPE AND THE MIDDLE EAS	88888
COMMODITIES TRADING	SUM AMERICAS	
COMMODITIES TRADING	SUM AMERICAS	70800
COMMODITIES TRADING	SUM AMERICAS	70950
COMMODITIES TRADING	SUM EUROPE AND THE MIDDLE EAS	70800
COMMODITIES TRADING	SUM EUROPE AND THE MIDDLE EAS	70950
FID CORPORATE	SUM AMERICAS	
FID CORPORATE	SUM AMERICAS	70700
FID CORPORATE	SUM AMERICAS	70800
FID CORPORATE	SUM AMERICAS	70900
FID CORPORATE	SUM AMERICAS	70950
FID CORPORATE	SUM AMERICAS	79999
FID CORPORATE	SUM ASIA	
FID CORPORATE	SUM ASIA	70800
FID CORPORATE	SUM ASIA	70900
FID CORPORATE	SUM ASIA	79999
FID CORPORATE	SUM EUROPE AND THE MIDDLE EAS	70800
FID CORPORATE	SUM EUROPE AND THE MIDDLE EAS	70900
FID CORPORATE	SUM EUROPE AND THE MIDDLE EAS	70950
FOREIGN EXCHANGE	SUM AMERICAS	
FOREIGN EXCHANGE	SUM AMERICAS	70500

MODITIES
RADING

REPORT

CHANGE

REIGN

TES

GRADE

REDIT

YIELD

MICIPALS

LE ESTATE

ODUCTS

URITIZED

FOREIGN EXCHANGE	SUM AMERICAS	70800
FOREIGN EXCHANGE	SUM AMERICAS	70900
FOREIGN EXCHANGE	SUM AMERICAS	70950
FOREIGN EXCHANGE	SUM ASIA	
FOREIGN EXCHANGE	SUM ASIA	70500
FOREIGN EXCHANGE	SUM ASIA	70800
FOREIGN EXCHANGE	SUM EUROPE AND THE MIDDLE EAS	
FOREIGN EXCHANGE	SUM EUROPE AND THE MIDDLE EAS	70500
FOREIGN EXCHANGE	SUM EUROPE AND THE MIDDLE EAS	70800
FOREIGN EXCHANGE	SUM EUROPE AND THE MIDDLE EAS	70950
FOREIGN EXCHANGE	SUM EUROPE AND THE MIDDLE EAS	79999
GLOBAL RATES	SUM AMERICAS	
GLOBAL RATES	SUM AMERICAS	11061
GLOBAL RATES	SUM AMERICAS	70500
GLOBAL RATES	SUM AMERICAS	70600
GLOBAL RATES	SUM AMERICAS	70700
GLOBAL RATES	SUM AMERICAS	70800
GLOBAL RATES	SUM AMERICAS	70900
GLOBAL RATES	SUM AMERICAS	70950
GLOBAL RATES	SUM AMERICAS	72260
GLOBAL RATES	SUM AMERICAS	79999
GLOBAL RATES	SUM AMERICAS	88888
GLOBAL RATES	SUM ASIA	
GLOBAL RATES	SUM ASIA	70500
GLOBAL RATES	SUM ASIA	70800
GLOBAL RATES	SUM ASIA	70900
GLOBAL RATES	SUM ASIA	70950
GLOBAL RATES	SUM ASIA	72260
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	70500
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	70700
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	70800
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	70900
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	70950
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	72260
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	79999
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	79999
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAS	88888
HIGH GRADE CREDIT	SUM AMERICAS	
HIGH GRADE CREDIT	SUM AMERICAS	
HIGH GRADE CREDIT	SUM AMERICAS	70500
HIGH GRADE CREDIT	SUM AMERICAS	70600
HIGH GRADE CREDIT	SUM AMERICAS	70700
HIGH GRADE CREDIT	SUM AMERICAS	70800
HIGH GRADE CREDIT	SUM AMERICAS	70900
HIGH GRADE CREDIT	SUM AMERICAS	70950
HIGH GRADE CREDIT	SUM AMERICAS	72260

HIGH GRADE CREDIT	SUM AMERICAS	72266
HIGH GRADE CREDIT	SUM AMERICAS	72270
HIGH GRADE CREDIT	SUM AMERICAS	79999
HIGH GRADE CREDIT	SUM AMERICAS	79999
HIGH GRADE CREDIT	SUM AMERICAS	88888
HIGH GRADE CREDIT	SUM ASIA	
HIGH GRADE CREDIT	SUM ASIA	70500
HIGH GRADE CREDIT	SUM ASIA	70700
HIGH GRADE CREDIT	SUM ASIA	70800
HIGH GRADE CREDIT	SUM ASIA	70900
HIGH GRADE CREDIT	SUM ASIA	70950
HIGH GRADE CREDIT	SUM ASIA	72270
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	70500
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	70600
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	70700
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	70800
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	70900
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	70950
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	72270
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAS	79999
HIGH YIELD	SUM AMERICAS	
HIGH YIELD	SUM AMERICAS	
HIGH YIELD	SUM AMERICAS	70500
HIGH YIELD	SUM AMERICAS	70600
HIGH YIELD	SUM AMERICAS	70700
HIGH YIELD	SUM AMERICAS	70800
HIGH YIELD	SUM AMERICAS	70900
HIGH YIELD	SUM AMERICAS	70950
HIGH YIELD	SUM AMERICAS	72260
HIGH YIELD	SUM AMERICAS	72270
HIGH YIELD	SUM AMERICAS	79999
HIGH YIELD	SUM AMERICAS	88888
HIGH YIELD	SUM ASIA	
HIGH YIELD	SUM ASIA	70700
HIGH YIELD	SUM ASIA	70800
HIGH YIELD	SUM ASIA	70900
HIGH YIELD	SUM ASIA	70950
HIGH YIELD	SUM ASIA	72270
HIGH YIELD	SUM ASIA	79999
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	70500
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	70700
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	70800
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	70900
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	70950
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	72270
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	79999
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAS	88888

MUNICIPALS	SUM AMERICAS	
MUNICIPALS	SUM AMERICAS	
MUNICIPALS	SUM AMERICAS	70500
MUNICIPALS	SUM AMERICAS	70600
MUNICIPALS	SUM AMERICAS	70700
MUNICIPALS	SUM AMERICAS	70800
MUNICIPALS	SUM AMERICAS	70900
MUNICIPALS	SUM AMERICAS	70950
REAL ESTATE	SUM AMERICAS	
REAL ESTATE	SUM AMERICAS	70500
REAL ESTATE	SUM AMERICAS	70700
REAL ESTATE	SUM AMERICAS	70800
REAL ESTATE	SUM AMERICAS	70950
REAL ESTATE	SUM AMERICAS	79999
REAL ESTATE	SUM AMERICAS	88888
REAL ESTATE	SUM ASIA	
REAL ESTATE	SUM ASIA	70500
REAL ESTATE	SUM ASIA	70700
REAL ESTATE	SUM ASIA	70800
REAL ESTATE	SUM ASIA	70900
REAL ESTATE	SUM EUROPE AND THE MIDDLE EAS	
REAL ESTATE	SUM EUROPE AND THE MIDDLE EAS	70700
REAL ESTATE	SUM EUROPE AND THE MIDDLE EAS	70800
REAL ESTATE	SUM EUROPE AND THE MIDDLE EAS	70900
REAL ESTATE	SUM EUROPE AND THE MIDDLE EAS	88888
SECURITIZED PRODUCTS	SUM AMERICAS	
SECURITIZED PRODUCTS	SUM AMERICAS	11061
SECURITIZED PRODUCTS	SUM AMERICAS	70500
SECURITIZED PRODUCTS	SUM AMERICAS	70700
SECURITIZED PRODUCTS	SUM AMERICAS	70800
SECURITIZED PRODUCTS	SUM AMERICAS	70900
SECURITIZED PRODUCTS	SUM AMERICAS	70950
SECURITIZED PRODUCTS	SUM AMERICAS	72260
SECURITIZED PRODUCTS	SUM AMERICAS	79999
SECURITIZED PRODUCTS	SUM AMERICAS	88888
SECURITIZED PRODUCTS	SUM ASIA	
SECURITIZED PRODUCTS	SUM ASIA	
SECURITIZED PRODUCTS	SUM ASIA	70700
SECURITIZED PRODUCTS	SUM ASIA	70800
SECURITIZED PRODUCTS	SUM ASIA	70900
SECURITIZED PRODUCTS	SUM ASIA	79999
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAS	
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAS	70700
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAS	70800
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAS	70900
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAS	70950
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAS	79999
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAS	88888

GAAP Asset Class 1 Name	Net Balance Sheet
	426,092,573
Total Governments & Agencies	5,437,674
Total CD's and Other Mon Mkt Instr.	2,000
Total Mortgages & Mortgage Backed	1,773,111,947
Total Corp. Obligations & Spot	818,207,572
Total Corporate Stocks & Options	99,710,923
Total Derivatives & Other Contr.	2,191,607,578
Total Corp. Obligations & Spot Commodities	794,354
	278,879
	9,996,016
	314,457,447
	-1,096,133
Total CD's and Other Mon Mkt Instr.	15,000
Total Mortgages & Mortgage Backed	2,637,378
Total Corp. Obligations & Spot	1,530,542,207
	7,600,675
	98,839,985
Total Governments & Agencies	19,686,938
Total Mortgages & Mortgage Backed	116,140,866
Total Corp. Obligations & Spot	1,001,054,614
Total Corporate Stocks & Options	25
Total Derivatives & Other Contr.	1,899,390,161
Total Corp. Obligations & Spot Commodities	21,613,733
	684,504
	29
	428,361,106
Total Corp. Obligations & Spot	2,532,141
Total Derivatives & Other Contr.	1,883,298,662
Total Corp. Obligations & Spot	90,781,378
Total Derivatives & Other Contr.	3,322,207
	-1,723,086,643
Total Mortgages & Mortgage Backed	1,009,984,383
Total Corp. Obligations & Spot	4,350,789,215
Total Corporate Stocks & Options	3,109,977
Total Derivatives & Other Contr.	40,809,401
	-52,084
	167,004,113
Total Corp. Obligations & Spot	33,610,092
Total Corporate Stocks & Options	14,758,149
	-66,662,382
Total Corp. Obligations & Spot	1,458,837,820
Total Corporate Stocks & Options	4,600,481
Total Derivatives & Other Contr.	5,175,468
	233,747,547
Total Governments & Agencies	521,580,863

Total Corp. Obligations & Spot	212,242,035
Total Corporate Stocks & Options	229,419,942
Total Derivatives & Other Contr.	2,048,980,822
	41,120,950
Total Governments & Agencies	1,013,277,087
Total Corp. Obligations & Spot	803,940,057
	7,278,162
Total Governments & Agencies	395,932,143
Total Corp. Obligations & Spot	126,130,278
Total Derivatives & Other Contr.	96,324,669
	4,235,187
	-1,037,462,999
	361,000,000
Total Mortgages & Mortgage Backed	5,076,129
Total Governments & Agencies	62,318,255,303
Total CD's and Other Mon Mkt Instr.	362,890,266
Total Mortgages & Mortgage Backed	1,569,844
Total Corp. Obligations & Spot	1,001,747,015
Total Corporate Stocks & Options	411,525,841
Total Derivatives & Other Contr.	8,157,454,189
Total Governments & Agencies	2,652,990,238
	422,880,101
	203,916,437
	35,904,105
Total Governments & Agencies	10,981,625,586
Total Corp. Obligations & Spot	238,573,798
Total Corporate Stocks & Options	15,514,298
Total Derivatives & Other Contr.	48,209
Total Governments & Agencies	51,844,591
	538,991,705
	-506,171,171
Total Governments & Agencies	13,014,506,917
Total Mortgages & Mortgage Backed	149,506,260
Total Corp. Obligations & Spot	806,755,375
Total Corporate Stocks & Options	1,593,782,232
Total Derivatives & Other Contr.	4,430,745,286
Total Governments & Agencies	86,319,952
	3,503,304
	485,978,560
	17,811,781
	-2,359,100,190
	356,000,000
Total Governments & Agencies	2,186,778,266
Total CD's and Other Mon Mkt Instr.	7,120,132,404
Total Mortgages & Mortgage Backed	14,670,481
Total Corp. Obligations & Spot	4,336,352,059
Total Corporate Stocks & Options	1,029,041,772
Total Derivatives & Other Contr.	53,966,632
Total Governments & Agencies	9,974,903

Total Mortgages & Mortgage Backed	84,640
Total Corp. Obligations & Spot Commodities	22,346,508
	41,652,719
	279,158,936
	12,500,000
	25,174,249
Total Governments & Agencies	22,245,577
Total Mortgages & Mortgage Backed	10,405,136
Total Corp. Obligations & Spot	932,284,574
Total Corporate Stocks & Options	1,098,454
Total Derivatives & Other Contr.	1,431,607
Total Corp. Obligations & Spot Commodities	205,116
	12,411,796
Total Governments & Agencies	14,749,439
Total CD's and Other Mon Mkt Instr.	205,933,330
Total Mortgages & Mortgage Backed	930,943
Total Corp. Obligations & Spot	345,614,986
Total Corporate Stocks & Options	111,445
Total Derivatives & Other Contr.	424,587,006
Total Corp. Obligations & Spot Commodities	1,954,441
	6,972,066
	-2,989,712,630
	151,000,000
Total Governments & Agencies	38,020,414
Total CD's and Other Mon Mkt Instr.	23,499,988
Total Mortgages & Mortgage Backed	15,007,174
Total Corp. Obligations & Spot	11,576,941,779
Total Corporate Stocks & Options	312,742,164
Total Derivatives & Other Contr.	250,439,632
Total Governments & Agencies	18,111,042
Total Corp. Obligations & Spot Commodities	10,108,384
	1,335,922
	199,685,911
	642,713,262
Total Mortgages & Mortgage Backed	15,556,377
Total Corp. Obligations & Spot	1,654,336,963
Total Corporate Stocks & Options	580,125,972
Total Derivatives & Other Contr.	9
Total Corp. Obligations & Spot Commodities	1,376,350
	108,185,102
	35,983,243
Total Governments & Agencies	27,116,326
Total Mortgages & Mortgage Backed	31,905,712
Total Corp. Obligations & Spot	3,229,038,527
Total Corporate Stocks & Options	92,864,314
Total Derivatives & Other Contr.	2,021,101
Total Corp. Obligations & Spot Commodities	1,347,635
	20,938,768
	211,166,939

	31,361,675
	81,000,000
Total Governments & Agencies	5,916,373,587
Total CD's and Other Mon Mkt Instr.	24,095,805
Total Mortgages & Mortgage Backed	19,924,376
Total Corp. Obligations & Spot	466,818,833
Total Corporate Stocks & Options	1,621
Total Derivatives & Other Contr.	2,469,962,000
	5,311,636
Total Governments & Agencies	33,612,573
Total Mortgages & Mortgage Backed	34,886,478,058
Total Corp. Obligations & Spot	3,812,901,441
Total Derivatives & Other Contr.	153,784,796
	7,459,723
	1
	1,521,803,562
Total Governments & Agencies	157,503,515
Total Mortgages & Mortgage Backed	5,832,925,027
Total Corp. Obligations & Spot	2,035,510,827
Total Corporate Stocks & Options	7,008,532
	3,612,987,047
Total Mortgages & Mortgage Backed	8,129,625,427
Total Corp. Obligations & Spot	3,628,444,570
Total Corporate Stocks & Options	753,792,318
	1,200,850,491
	537,427,642
Total Mortgages & Mortgage Backed	3,195,781
Total Governments & Agencies	9,451,054,705
Total Mortgages & Mortgage Backed	36,065,603,037
Total Corp. Obligations & Spot	180,313,035
Total Corporate Stocks & Options	358,109,236
Total Derivatives & Other Contr.	3,509,440,376
Total Governments & Agencies	700,415
	273,061,840
	25,000,000
	274,438,251
	-115,631,439
Total Mortgages & Mortgage Backed	516,914
Total Corp. Obligations & Spot	1,464,289,729
Total Corporate Stocks & Options	46,579
	231,262,878
	648,740,145
Total Mortgages & Mortgage Backed	7,251,766,485
Total Corp. Obligations & Spot	3,513,914,882
Total Corporate Stocks & Options	38,728,286
Total Derivatives & Other Contr.	10,158,211
	3,275,289
	75,737,084

BA: Falis by BPM (Cross System) - 31 Jan 2008

BPM Level 0	Region	Fail Gross Up All
CDO	SUM AMERICAS	25,192,992
CDO	SUM ASIA	7,192,850
CDO	SUM EUROPE AND THE MIDDLE EAST	45,810,758
COMMODITIES TRADING	SUM EUROPE AND THE MIDDLE EAST	7,507,288
FID CORPORATE	SUM AMERICAS	503,889
FOREIGN EXCHANGE	SUM AMERICAS	74,970
FOREIGN EXCHANGE	SUM EUROPE AND THE MIDDLE EAST	2
GLOBAL RATES	SUM AMERICAS	3,785,441,239
GLOBAL RATES	SUM ASIA	53,372,966
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAST	205,146,567
HIGH GRADE CREDIT	SUM AMERICAS	344,097,010
HIGH GRADE CREDIT	SUM ASIA	13,385,724
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAST	7,135,876
HIGH YIELD	SUM AMERICAS	32,712,689
HIGH YIELD	SUM ASIA	1,936,350
HIGH YIELD	SUM EUROPE AND THE MIDDLE EAST	7,399,331
MUNICIPALS	SUM AMERICAS	30,265,100
REAL ESTATE	SUM AMERICAS	41,025,644
REAL ESTATE	SUM EUROPE AND THE MIDDLE EAST	492,863,814
SECURITIZED PRODUCTS	SUM AMERICAS	352,390,437
SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAST	29,738,502

Sum of Fail Gross Up All	
BPM Level 0	Total
CDO	43,408,806
COMMODITIES TRADING	1,929,609
FOREIGN EXCHANGE	1,671,564
GLOBAL RATES	989,465,402
HIGH GRADE CREDIT	353,123,267
HIGH YIELD	42,720,992
MUNICIPALS	11,607,480
REAL ESTATE	1,179,660
SECURITIZED PRODUCTS	24,308,086
Grand Total	1,469,414,866

Sum of Fail Gross Up All		
BPM Level 0	Region	Total
CDO	SUM AMERICAS	25192992
	SUM ASIA	7192850
	SUM EUROPE AND THE MIDDLE EAST	45810758
CDO Total		78196600
COMMODITIES TRADING	SUM EUROPE AND THE MIDDLE EAST	7507288
COMMODITIES TRADING Total		7507288
FID CORPORATE	SUM AMERICAS	503889
FID CORPORATE Total		503889
FOREIGN EXCHANGE	SUM AMERICAS	74970
	SUM EUROPE AND THE MIDDLE EAST	2
FOREIGN EXCHANGE Total		74972
GLOBAL RATES	SUM AMERICAS	3785441239
	SUM ASIA	53372966
	SUM EUROPE AND THE MIDDLE EAST	205146567
GLOBAL RATES Total		4043960772
HIGH GRADE CREDIT	SUM AMERICAS	344097010
	SUM ASIA	13385724
	SUM EUROPE AND THE MIDDLE EAST	7135876
HIGH GRADE CREDIT Total		364618610
HIGH YIELD	SUM AMERICAS	32712689
	SUM ASIA	1936350
	SUM EUROPE AND THE MIDDLE EAST	7399331
HIGH YIELD Total		42048370
MUNICIPALS	SUM AMERICAS	30265100
MUNICIPALS Total		30265100
REAL ESTATE	SUM AMERICAS	41025644
	SUM EUROPE AND THE MIDDLE EAST	492863814
REAL ESTATE Total		533889458
SECURITIZED PRODUCTS	SUM AMERICAS	352390437

SECURITIZED PRODUCTS	SUM EUROPE AND THE MIDDLE EAST	29738502
SECURITIZED PRODUCTS	Total	382128939
Grand Total		5483193998

BPM Level 0	Region	BPM Level 1	Asset Category 1
GLOBAL RATES	SUM AMERICAS	GOVERNMENTS AMERICAS	STRIPS
GLOBAL RATES	SUM AMERICAS	GOVERNMENTS AMERICAS	TREASURIES
GLOBAL RATES	SUM AMERICAS	LIQUID MKTS PROP AMERICA	TREASURIES
GLOBAL RATES	SUM AMERICAS	RATES DERIVATIVES AMERICAS	TREASURIES
GLOBAL RATES	SUM AMERICAS	SHORT TERM RATES AMERICAS	TREASURIES
GLOBAL RATES	SUM ASIA	GOVERNMENTS ASIA	TREASURIES
GLOBAL RATES	SUM ASIA	RATES DERIVATIVES ASIA	TREASURIES
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAST	GOVERNMENTS EUROPE	TREASURIES
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAST	LIQUID MKTS PROP EUROPE	STRIPS
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAST	LIQUID MKTS PROP EUROPE	TREASURIES
GLOBAL RATES	SUM EUROPE AND THE MIDDLE EAST	RATES DERIVATIVES EUROPE	TREASURIES
HIGH GRADE CREDIT	SUM AMERICAS	HIGH GRADE CREDIT US	TREASURIES
HIGH GRADE CREDIT	SUM ASIA	HIGH GRADE CREDIT ASIA	TREASURIES
HIGH GRADE CREDIT	SUM EUROPE AND THE MIDDLE EAST	HIGH GRADE CREDIT EUROPE	TREASURIES
MUNICIPALS	SUM AMERICAS	MUNI DERIVATIVES	TREASURIES
PIM PRE-ALLOCATED	SUM AMERICAS	DOMESTIC	STRIPS
REAL ESTATE	SUM AMERICAS	REAL ESTATE-AMERICAS	TREASURIES
SECURITIZED PRODUCTS	SUM AMERICAS	SP AMERICAS-TRADING	TREASURIES

Net Balance Sheet

122,772,386
8,347,177,819
1,412,014,383
1,355,760,257
1,502,095,078
534,166,573
12,706
601,688,763
24,223,954
74,947,930
690,338,094
86,425,315
13,452,224
822,439
14,066
1
1,118,935
1,461,009,897