

Lehman Brothers
Global Consolidated Balance Sheet
Global Consolidated Summary
July 15, 2008

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USD millions

CONSOLIDATED	Gross Balance Sheet Assets					Net Balance Sheet Assets					Asset Breakout (for Current Day)							
	Today 15-Jul-08	Prior 14-Jul-08	Variance Incr/(Decr)	Gross Target	Over (Under)	Today 15-Jul-08	Prior 14-Jul-08	Variance Incr/(Decr)	Net Target	Over (Under)	Net BS							
											Net Longs	Repo 106	Falls	Other	Rev Repos	FAS 140/ Borrows	Seg Cash/ Goodwill	TD Cash Shorts
Global Rates	153,169	161,215	(8,046)	107,000	46,169	83,685	89,026	(5,342)	57,000	26,685	91,289	(10,426)	750	2,072	67,928	1,556	0	(70,131)
High Grade Credit	14,105	15,754	(1,650)	12,500	1,605	11,048	12,810	(1,761)	10,000	1,048	11,843	(913)	107	11	2,452	605	0	(3,027)
CDO	8,136	7,745	391	9,000	(864)	7,978	7,587	390	8,000	(22)	8,118	(240)	0	100	135	23	0	(146)
Securitized Products	64,330	64,580	(250)	59,000	5,330	62,623	62,873	(251)	54,500	8,123	61,154	(215)	38	1,645	1,398	17	292	(1,284)
Real Estate	58,845	58,743	102	55,000	3,845	57,274	57,173	101	55,000	2,274	57,283	(185)	3	174	1,571	0	0	(354)
High Yield	14,420	14,804	(384)	14,000	420	13,433	13,695	(261)	12,000	1,433	13,498	(216)	7	144	273	714	0	(932)
Municipals	8,284	8,192	92	6,000	2,284	7,768	7,709	60	6,000	1,768	7,750	0	9	10	381	135	0	(878)
Commodities	6,532	5,786	745	8,000	(1,468)	6,242	5,499	744	8,000	(1,758)	5,285	(3)	5	956	2	0	287	0
Foreign Exchange	4,327	4,451	(124)	6,000	(1,673)	4,245	4,369	(124)	6,000	(1,755)	4,162	(80)	11	152	82	0	0	(49)
FID Corporate	10,561	10,647	(86)	17,500	(6,949)	2,830	2,926	(96)	11,000	(8,170)	44	0	0	2,786	1,168	0	6,553	(0)
FID Corp Loans	2,932	2,916	16	4,000	(1,068)	2,892	2,877	16	4,000	(1,108)	2,892	0	0	0	0	0	39	(78)
IBD Loans	3,617	3,621	(4)	5,000	(1,383)	3,608	3,612	(4)	4,500	(892)	3,608	0	0	0	0	0	0	9
Total FID Core:	349,248	358,455	(9,208)	303,000	46,248	263,627	270,156	(6,528)	236,000	27,627	266,926	(12,279)	931	8,050	75,390	3,089	7,141	(76,880)
Total FID Prime Services:	239,280	259,300	(20,020)	110,000	129,280	4,981	9,949	(4,968)	5,500	(519)	2,527	0	900	1,554	145,998	83,294	5,007	(1,856)
Total FID (Consolidated)	588,527	617,755	(29,228)	413,000	175,527	268,608	280,105	(11,496)	241,500	27,108	269,453	(12,279)	1,830	9,604	221,387	86,384	12,148	(78,736)
Execution Services / Liquid Market	6,297	8,169	(1,871)	0	0	6,043	6,003	40	0	0	5,512	(88)	424	195	0	211	43	(2,531)
Convertible Products	1,893	2,466	(574)	0	0	1,858	1,894	(36)	0	0	1,971	(155)	40	2	0	34	0	(793)
Volatility	20,947	25,804	(4,858)	0	0	19,440	22,030	(2,590)	0	0	16,961	(852)	77	3,254	0	1,507	0	(11,066)
Equities Strategies	2,880	4,113	(1,234)	0	0	2,502	2,548	(46)	0	0	2,278	(75)	8	291	0	378	0	(1,356)
Firm Relationship Loans	2,507	2,490	18	0	0	2,507	2,490	18	0	0	2,507	0	0	0	0	0	0	(0)
Equity Corporate	280	677	(397)	0	0	273	338	(65)	0	0	59	0	0	213	0	0	8	(0)
Total Equities Core:	34,805	43,720	(8,915)	50,000	(15,195)	32,624	35,302	(2,678)	40,000	(7,376)	29,288	(1,169)	549	3,955	0	2,130	51	(15,736)
Total Equities Prime Services:	30,922	97,857	(66,935)	115,000	(84,078)	17,053	28,910	(11,857)	34,500	(17,447)	19,211	(3,368)	1,099	110	3	13,761	106	(18,963)
Total Equities (Consolidated)	65,727	141,577	(75,850)	165,000	(99,273)	49,677	64,212	(14,536)	74,500	(24,823)	48,499	(4,537)	1,649	4,065	3	15,892	156	(34,699)
Global Principal Strategies	4,863	4,863	(0)	5,000	(137)	2,167	2,167	(0)	1,600	567	1,755	0	0	412	2,458	238	0	0
Global Trading Strategies	5,640	5,584	56	6,100	(460)	5,324	5,281	43	5,800	(476)	5,085	(12)	25	248	182	134	0	(205)
Global Opportunities Group	1,166	1,179	(13)	1,500	(334)	1,015	1,030	(15)	1,200	(185)	990	0	3	22	151	0	0	(164)
Direct Principal Investments	1,341	1,355	(13)	1,400	(59)	1,341	1,355	(13)	1,400	(59)	1,341	0	0	0	0	0	0	0
Total Principal Investing	13,009	12,981	29	14,000	(991)	9,847	9,813	34	10,000	(153)	9,151	(12)	28	680	2,791	371	0	(369)
Asset Management	3,325	7,110	(3,785)	7,343	(4,019)	3,322	4,122	(800)	4,272	(950)	1,915	0	53	1,354	0	3	0	(2)
Private Equity	5,931	5,363	567	5,257	674	5,716	5,363	353	5,029	688	5,357	0	0	359	0	0	214	0
Total IMD	9,255	12,473	(3,218)	12,600	(3,345)	9,038	9,485	(447)	9,300	(262)	7,272	0	53	1,713	0	3	214	(2)
Investment Banking Division	518	576	(58)	600	(82)	518	576	(58)	600	(82)	450	0	0	68	0	0	0	(0)
Treasury	35,214	35,438	(223)	39,000	(3,786)	34,988	35,211	(223)	7,000	27,988	25,965	0	0	9,023	0	0	227	(7)
Corporate Other Assets / Investments	16,226	17,223	(997)	30,400	(14,174)	14,094	14,396	(302)	17,400	(3,306)	1,379	0	0	12,715	1,000	1,000	132	0
Total Non-Core	51,959	53,237	(1,278)	70,000	(18,041)	49,599	50,183	(583)	25,000	24,599	27,794	0	0	21,805	1,000	1,000	359	(8)
Total All Other (Consolidated)	74,223	78,690	(4,468)	96,600	(22,377)	68,484	69,481	(997)	44,300	24,184	44,216	(12)	81	24,199	3,791	1,374	573	(379)
Grand Totals Consolidated	728,477	838,022	(109,545)	674,600	53,877	386,769	413,798	(27,029)	360,300	26,469	362,169	(16,828)	3,560	37,868	225,181	103,649	12,877	(113,814)
Liquid Markets Financing	206,031	217,604	(11,572)	76,500	129,531	2,338	7,024	(4,686)	1,000	1,338	1,884	0	454	0	125,532	78,087	75	(1,688)
Credit Financing	26,569	34,897	(8,328)	25,500	1,069	5,004	1,167	(163)	1,500	(496)	555	0	355	95	20,410	5,154	0	(59)
Clearing and Execution	91	216	(125)	0	91	91	216	(125)	0	91	0	0	91	0	0	0	0	0
FID Structured Transactions	238	234	4	500	(262)	130	125	5	250	(120)	88	0	0	42	56	53	0	(109)
FID Futures	6,350	6,350	(0)	7,500	(1,150)	1,418	1,418	(0)	2,750	(1,332)	0	0	0	1,417	0	0	4,932	0
Total FID Prime Services:	239,280	259,300	(20,020)	110,000	129,280	4,981	9,949	(4,968)	5,500	(519)	2,527	0	900	1,554	145,998	83,294	5,007	(1,856)
Equity Financing	19,187	84,804	(65,617)	99,500	(80,313)	6,245	21,048	(14,803)	26,500	(20,255)	7,735	(2,201)	1,035	(324)	0	12,837	106	(7,948)
Equity Synthetic	11,286	12,606	(1,321)	15,000	(3,714)	10,361	7,418	2,943	7,750	(2,611)	11,120	(1,167)	52	355	0	925	0	(10,833)
Clearing and Execution	11	8	3	0	11	11	8	3	0	11	0	0	11	0	0	0	0	(0)
Structured Transactions	439	439	0	500	(61)	436	436	0	250	186	366	0	1	79	3	0	0	(182)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Equities Prime Services:	30,922	97,857	(66,935)	115,000	(84,078)	17,053	28,910	(11,857)	34,500	(17,447)	19,211	(3,368)	1,099	110	3	13,761	106	(18,963)
Total Prime Services	270,202	357,157	(86,955)	225,000	45,202	22,034	38,859	(16,826)	40,000	(17,966)	21,738	(3,368)	1,999	1,664	146,000	97,056	5,112	(20,819)

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