

FID CORP BALANCE SHEET  
Friday, April 04, 2008

Region	BPM Level 1	BPM Level 2	Net Balance Sheet
<b>SUM AMERICAS</b>	<b>FID CORP-LOANS AMERICAS</b>	HG FIRM RELATIONSHIP LOANS	1,043,167,623
		HG LOAN HOLDS	140,484,936
		HY LOAN HOLDS	325,073,250
		HY-FIRM RELATIONSHIP LOANS	305,944,649
	<b>FID CORP-LOANS AMERICAS Total</b>		<b>1,814,680,458</b>
	<b>FID CORPORATE AMERICAS</b>	FID CORP AMER	3,105,336,491
	<b>FID CORPORATE AMERICAS Total</b>		<b>3,105,336,491</b>
	<b>LF AMERICAS</b>	LF LOAN HOLDS	457,062,892
		LF LOANS	1,750,527,096
	<b>LF AMERICAS Total</b>		<b>2,207,589,988</b>
	<b>OTHER BANKING INDUST AMER</b>	HG FIRM RELAT LOANS AMER	976,062,950
		HY FIRM RELAT LOANS AMER	151,191,473
		HY LOAN HOLDS AMER	110,519,900
	<b>OTHER BANKING INDUST AMER Total</b>		<b>1,237,774,323</b>
<b>SUM AMERICAS</b>	<i>Total</i>		<b>8,365,381,260</b>
<b>SUM ASIA</b>	<b>FID CORP-LOANS ASIA</b>	HG FIRM RELATIONSHIP LOAN	33,701,517
	<b>FID CORP-LOANS ASIA Total</b>		<b>33,701,517</b>
	<b>FID CORPORATE ASIA</b>	FID CORP ASIA	14,517,656
		REAL ESTATE FID CORP	114,273,054
	<b>FID CORPORATE ASIA Total</b>		<b>128,790,710</b>
<b>SUM ASIA</b>	<i>Total</i>		<b>162,492,227</b>
<b>SUM EUROPE AND THE MIDDLE EAST</b>	<b>DEBT ORIG-EUROPE</b>	DEBT ORIG-EUROPE	868,574,364
	<b>DEBT ORIG-EUROPE Total</b>		<b>868,574,364</b>
	<b>FID CORP-LOANS EUROPE</b>	HG BUSINESS LOANS FID EUR	868,574,364
		HG FIRM REL LOANS FID EUR	395,516,401
		HY FIRM REL LOANS FID EUR	11,427,929
		HY LOAN HOLDS EUR	67,622,201
	<b>FID CORP-LOANS EUROPE Total</b>		<b>1,343,140,895</b>
	<b>FID CORPORATE EUROPE</b>	FID CORP EUR	0
		NON BUS LINE PROP EUROPE	4,864,728
	<b>FID CORPORATE EUROPE Total</b>		<b>4,864,728</b>
	<b>LF EUROPE</b>	LF EUROPE	1,250,033,498
	<b>LF EUROPE Total</b>		<b>1,250,033,498</b>
	<b>OTHER BANKING INDUST EUR</b>	HG FIRM REL LOANS IBD EUR	772,006,721
		HY FIRM REL LOANS IBD EUR	22,855,858
		HY LOAN HOLDS IBD EUR	836,139
		OTHER EUROPE NBM GROSS UP	(397,431,289)
	<b>OTHER BANKING INDUST EUR Total</b>		<b>398,267,429</b>
<b>SUM EUROPE AND THE MIDDLE EAST</b>	<i>Total</i>		<b>3,864,880,314</b>
<b>Grand Total</b>			<b>12,392,754,401</b>

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**Lehman Brothers**  
**Global Consolidated Balance Sheet**  
**Global Consolidated Summary**  
**April 4, 2008**

Printed: 2/12/2010 9:48 AM

USD millions

CONSOLIDATED	Gross Balance Sheet Assets			Net Balance Sheet Assets			Asset Breakout (for Current Day)							TD Cash Shorts
	Today 4-Apr-08	Prior 3-Apr-08	Variance Incr/(Decr)	Today 4-Apr-08	Prior 3-Apr-08	Variance Incr/(Decr)	Net BS							
							Net Longs	Repo 105	Fails	Other	Rev Repos	FAS 140/ Borrows	Seg Casiv Goodwill	
Global Rates	255,043	245,645	9,398	143,710	139,698	4,012	153,139	(11,412)	754	1,229	109,889	1,443	0	(110,597)
High Grade Credit	16,353	16,254	99	13,317	13,270	47	14,175	(1,001)	129	13	1,835	1,202	0	(3,381)
CDO	12,001	11,816	186	11,853	11,661	192	12,103	(386)	26	110	155	(7)	0	(191)
Securitized Products	62,749	63,105	(357)	60,915	61,632	(717)	59,535	(253)	37	1,596	1,481	49	303	(1,727)
Real Estate	65,001	64,732	269	64,326	64,063	262	63,875	(184)	634	0	676	0	0	(559)
High Yield	17,351	17,425	(74)	15,764	15,830	(66)	15,911	(241)	31	62	503	1,084	0	(1,636)
Municipal Bonds	6,000	6,019	(19)	5,624	5,635	(11)	5,624	0	0	0	303	73	0	(538)
Derivatives - Munis	3,464	3,460	4	3,129	3,128	1	3,129	0	0	0	277	58	0	0
Energy Trading	4,197	4,207	(10)	3,912	3,922	(10)	3,525	(8)	18	376	0	0	285	0
Foreign Exchange	5,543	5,591	(49)	5,531	5,591	(60)	5,472	(78)	13	124	11	0	0	(49)
FID Corporate	10,644	10,639	5	3,273	3,267	6	2,052	0	0	1,221	1,819	0	5,553	(0)
FID Corp Loans	3,198	3,184	13	3,158	3,144	13	3,158	0	0	0	0	40	0	(80)
IBD Loans	5,971	5,981	(10)	5,962	5,972	(10)	5,962	0	0	0	0	0	9	(0)
<b>Total FID Core:</b>	<b>467,516</b>	<b>458,059</b>	<b>9,457</b>	<b>340,474</b>	<b>336,815</b>	<b>3,659</b>	<b>347,662</b>	<b>(13,561)</b>	<b>1,641</b>	<b>4,731</b>	<b>116,949</b>	<b>3,944</b>	<b>6,150</b>	<b>(118,758)</b>
<b>Total FID Prime Services:</b>	<b>290,514</b>	<b>302,291</b>	<b>(11,777)</b>	<b>17,386</b>	<b>16,945</b>	<b>442</b>	<b>7,048</b>	<b>0</b>	<b>7,206</b>	<b>3,133</b>	<b>163,181</b>	<b>104,653</b>	<b>5,294</b>	<b>(5,160)</b>
<b>Total FID (Consolidated)</b>	<b>758,030</b>	<b>760,349</b>	<b>(2,320)</b>	<b>357,860</b>	<b>353,760</b>	<b>4,100</b>	<b>354,709</b>	<b>(13,561)</b>	<b>8,848</b>	<b>7,864</b>	<b>280,130</b>	<b>108,596</b>	<b>11,444</b>	<b>(123,918)</b>
Execution Services / Liquid Market	13,557	13,826	(269)	7,586	7,470	116	6,424	(169)	1,001	329	59	3,869	2,044	(4,553)
Convertible Products	2,899	2,869	30	2,389	2,332	27	2,334	(89)	79	35	0	540	0	(1,076)
Volatility	30,103	30,294	(190)	25,276	25,533	(257)	20,762	(339)	192	4,661	356	4,471	0	(15,489)
Equities Strategies	4,922	4,870	52	3,909	3,872	36	3,360	(61)	18	592	0	1,013	0	(574)
Firm Relationship Loans	2,993	2,998	(5)	2,993	2,998	(5)	2,993	0	0	0	0	0	0	(0)
Equity Corporate	817	816	1	554	554	1	73	0	0	481	178	0	85	0
<b>Total Equities Core:</b>	<b>55,292</b>	<b>55,673</b>	<b>(381)</b>	<b>42,677</b>	<b>42,759</b>	<b>(82)</b>	<b>35,946</b>	<b>(658)</b>	<b>1,291</b>	<b>6,098</b>	<b>593</b>	<b>9,893</b>	<b>2,129</b>	<b>(21,693)</b>
<b>Total Equities Prime Services:</b>	<b>123,358</b>	<b>119,482</b>	<b>3,876</b>	<b>30,392</b>	<b>30,861</b>	<b>(469)</b>	<b>17,582</b>	<b>(4,427)</b>	<b>1,177</b>	<b>16,060</b>	<b>1,869</b>	<b>89,068</b>	<b>2,030</b>	<b>(24,715)</b>
<b>Total Equities (Consolidated)</b>	<b>178,650</b>	<b>175,154</b>	<b>3,496</b>	<b>73,069</b>	<b>73,619</b>	<b>(550)</b>	<b>53,528</b>	<b>(5,085)</b>	<b>2,469</b>	<b>22,158</b>	<b>2,462</b>	<b>98,961</b>	<b>4,159</b>	<b>(46,408)</b>
Global Principal Strategies	8,523	8,534	(11)	6,850	6,863	(13)	6,824	0	9	16	1,304	370	0	(1,704)
Global Trading Strategies	5,516	5,462	54	5,225	5,181	44	5,228	(6)	2	2	95	195	0	(304)
Global Opportunities Group	1,117	1,038	79	1,015	1,021	(5)	994	0	5	16	101	0	0	(98)
Direct Principal Investments	1,066	1,066	0	1,066	1,066	0	1,066	0	0	0	0	0	0	0
<b>Total Principal Investing</b>	<b>16,221</b>	<b>16,099</b>	<b>122</b>	<b>14,157</b>	<b>14,131</b>	<b>26</b>	<b>14,112</b>	<b>(6)</b>	<b>17</b>	<b>34</b>	<b>1,500</b>	<b>565</b>	<b>0</b>	<b>(2,106)</b>
Asset Management	9,394	9,410	(16)	6,391	6,407	(16)	4,149	0	15	2,227	7	0	2,996	(29)
Private Equity	7,379	7,385	(6)	7,165	7,171	(6)	6,915	0	0	249	0	0	214	0
<b>Total IMD</b>	<b>16,773</b>	<b>16,795</b>	<b>(21)</b>	<b>13,556</b>	<b>13,577</b>	<b>(22)</b>	<b>11,065</b>	<b>0</b>	<b>15</b>	<b>2,476</b>	<b>7</b>	<b>0</b>	<b>3,211</b>	<b>(29)</b>
Investment Banking Division	313	313	0	313	313	0	245	0	0	68	0	0	0	(0)
Treasury	27,394	20,671	6,723	27,167	20,444	6,723	11,654	0	0	15,513	0	0	227	0
Corporate Other Assets / Investments	18,952	19,205	(252)	15,542	15,542	0	610	0	0	14,932	1,000	1,000	1,410	0
<b>Total Non-Core</b>	<b>46,660</b>	<b>40,189</b>	<b>6,471</b>	<b>43,023</b>	<b>36,299</b>	<b>6,723</b>	<b>12,509</b>	<b>0</b>	<b>0</b>	<b>30,513</b>	<b>1,000</b>	<b>1,000</b>	<b>1,637</b>	<b>(0)</b>
<b>Total All Other (Consolidated)</b>	<b>79,554</b>	<b>73,083</b>	<b>6,571</b>	<b>70,735</b>	<b>64,008</b>	<b>6,727</b>	<b>37,686</b>	<b>(6)</b>	<b>32</b>	<b>33,023</b>	<b>2,507</b>	<b>1,565</b>	<b>4,848</b>	<b>(2,134)</b>
<b>Grand Totals Consolidated</b>	<b>1,016,334</b>	<b>1,008,586</b>	<b>7,748</b>	<b>501,664</b>	<b>491,387</b>	<b>10,277</b>	<b>445,924</b>	<b>(18,853)</b>	<b>11,348</b>	<b>63,045</b>	<b>285,098</b>	<b>209,122</b>	<b>20,450</b>	<b>(172,460)</b>
Liquid Markets Financing	246,103	257,714	(11,611)	12,763	12,147	616	5,942	0	6,809	12	139,599	93,665	75	(4,978)
Credit Financing	36,103	36,215	(113)	1,534	1,709	(174)	896	0	397	241	23,527	11,041	0	(73)
Clearing and Execution	0	0	(0)	0	0	(0)	0	0	0	0	0	0	0	0
FID Structured Transactions	252	305	(53)	251	251	0	209	0	0	42	55	(54)	0	(109)
FID Futures	8,057	8,057	0	2,838	2,838	0	0	0	0	2,838	0	0	5,219	0
<b>Total FID Prime Services:</b>	<b>290,514</b>	<b>302,291</b>	<b>(11,777)</b>	<b>17,386</b>	<b>16,945</b>	<b>442</b>	<b>7,048</b>	<b>0</b>	<b>7,206</b>	<b>3,133</b>	<b>163,181</b>	<b>104,653</b>	<b>5,294</b>	<b>(5,160)</b>
Equity Financing	110,182	106,286	3,896	23,110	23,717	(607)	9,805	(3,251)	1,130	15,426	1,648	83,394	2,030	(14,793)
Equity Synthetic	12,951	12,972	(21)	7,062	6,924	138	7,605	(1,176)	41	592	217	5,672	0	(9,733)
Clearing and Execution	8	8	0	6	7	(1)	0	0	6	0	0	2	0	(0)
Structured Transactions	217	216	1	214	213	1	172	0	0	42	3	0	0	(182)
Equity Futures	0	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>Total Equities Prime Services:</b>	<b>123,358</b>	<b>119,482</b>	<b>3,876</b>	<b>30,392</b>	<b>30,861</b>	<b>(469)</b>	<b>17,582</b>	<b>(4,427)</b>	<b>1,177</b>	<b>16,060</b>	<b>1,869</b>	<b>89,068</b>	<b>2,030</b>	<b>(24,715)</b>
<b>Total Prime Services</b>	<b>413,872</b>	<b>421,772</b>	<b>(7,900)</b>	<b>47,779</b>	<b>47,806</b>	<b>(27)</b>	<b>24,630</b>	<b>(4,427)</b>	<b>8,383</b>	<b>19,193</b>	<b>165,049</b>	<b>193,720</b>	<b>7,324</b>	<b>(29,874)</b>

Gross Balance Sheet is \$1,016.3B, an increase of \$7.7B over prior day. Net Balance Sheet is \$501.6B, an increase of \$10.3B over prior day.  
 Note: FAS 140 is now reported with Borrows.

Net Variance as follows:

**FIXED INCOME**

• Global Rates increased \$4.0B -

**NON-CORE**

• Treasury increased \$6.7B - Cash at Banks

**PRIME SERVICES**

• Liquid Markets Financing increased \$0.6B - M/B Specials Inventory; Fails

• Equity Financing decreased (\$0.6B) - Structured Arb Eq Fin Europe

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