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Sent: Thursday, August 14, 2008 9:39 PM (GMT)
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Cc: Scorecard Distribution <ScorecardDistribution@lehman.com>
Subject: Daily Balance Sheet and Disclosures Scorecard

> Attached please find the daily balance sheet scorecard file for close
> of business 8/13/08. If anyone has any questions or there is any
> trouble opening the powerpoint from the following link please let me
> know. Thank you,
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https://live.lehman.com/go/LL/lehmanlive?url=/sites/MYD_25794/MyDocuments/Balance%20Sheet%20and%20Disclosure%20Scorecard%20Q3'08%208.13.08v1.ppt

> Daily Highlights:
> * The Firm's Net Balance Sheet is \$368.6bn, down \$(4.7bn) from
> prior day, and is \$48.5bn above quarter end target.
> * Global Rates net balance sheet decreased (\$1.6bn) with (\$1.1bn)
> in Europe and (\$0.6bn) in Americas. The decrease in Europe was driven by
> an increase in Repo105 benefit for BNP covered bonds along with the sale
> of short-dated French governments bills. The decrease in the Americas
> was largely driven by the sale of short term US Treasury bills and
> Agency discount notes partially offset by an increase in 2yr TIPS
> positions.
> * Securitized Products is down \$(0.7bn) due to a decrease of
> \$725mm in Agency Remics, post settlement of Spec Pool Adjustments.
> * Commodities ended the day down \$(1.8bn) mainly due to decline in
> Energy Prices.
> * The Gross Balance Sheet is down \$(4.5bn) to \$764.7bn from prior
> day and is \$130.3bn above quarter end target.

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