	QTD As of 5-Sep	8-Sep	9-Sep	10-Sep	11-Sep	12-Sep
BOP LBHI Liquidity Pool Position	**$42.1**	**$41.5**	**$41.7**	**$40.6**	**$37.6**	**$34.0**
Secured Facilities	(0.5)	-	-	-	-	-
LTD Activity						
LTD Settlements	0.1	-	-	-	-	0.0
LTD Maturities	(0.3)	(0.2)	(0.0)	(0.3)	(0.0)	(0.0)
Sub total	**(0.2)**	**(0.2)**	**(0.0)**	**(0.3)**	**(0.0)**	**(0.0)**
STD Activity						
CP Issuance	7.4	2.4	1.5	-	0.3	-
Bank Loan drawdown	0.2	0.1	0.2	-	-	-
STD Maturities:						
Short-Term BV notes	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
CP	(7.4)	(1.8)	(2.0)	(1.5)	(0.1)	(0.3)
Bank Loans	(0.1)	(0.1)	(0.1)	(0.2)	(0.0)	-
Letters of Credit	-	-	-	-	-	-
Sub total	**0.0**	**0.7**	**(0.4)**	**(1.7)**	**0.2**	**(0.3)**
Loan Funding	**(0.2)**	**0.1**	**(0.1)**	**(0.3)**	**(1.6)**	-
Derivatives	**(0.0)**	**(0.2)**	**(0.5)**	**(0.3)**	**(0.9)**	**(1.0)**
Intercompany funding						
Intercompany funding	(0.2)	(0.1)	0.1	-	(1.1)	-
Capital injection/repatriation	-	-	(0.2)	-	-	-
Sub total	**(0.2)**	**(0.1)**	**(0.1)**	-	**(1.1)**	-
Other	0.4	(0.0)	(0.0)	(0.3)	(0.1)	(0.1)
EOP LBHI Liquidity Pool Position	**$41.5**	**$41.7**	**$40.6**	**$37.6**	**$34.0**	**$32.5**
Outstanding CP balance	**$4.5**	**$4.5**	**$3.9**	**$2.4**	**$2.6**	**$2.3**
By Investments:						
Deposits/MMF	4.0	29.2	27.6	17.2	14.7	14.0
Boxed Inventory in LBHI	4.4	4.0	4.0	4.0	4.0	3.2
Boxed Inventory in LBI	21.7	5.3	3.4	5.6	4.6	4.7
Boxed Inventory in LBIE	12.0	2.4	4.7	10.0	10.8	10.6
Boxed Inventory in Storm	-	0.8	0.9	0.8	-	-
Reportable Liquidity	**42.1**	**41.7**	**40.6**	**37.6**	**34.0**	**32.5**
By Region:						
New York	29.0	31.6	28.3	23.9	20.5	18.9
London	13.1	10.1	12.2	13.6	13.5	13.6
Reportable Liquidity	**42.1**	**41.7**	**40.6**	**37.6**	**34.0**	**32.5**

Ability to Monetize							
High	UK EMF	-	0.8	0.9	0.8	-	-
	UK Deposit	0.0	0.2	-	-	0.2	0.2
	US Deposit	0.2	2.1	0.7	2.2	5.7	0.6
	UK Money Funds	-	3.8	3.8	-	-	-
	US Money Funds	0.1	15.4	14.9	5.1	0.3	0.1
	UK Boxed Inventory	12.0	1.7	3.0	1.3	0.8	0.6
	US Boxed Inventory	21.5	2.8	1.3	-	-	-
	Total	**33.8**	**26.9**	**24.7**	**9.4**	**7.0**	**1.4**
Mid	US CLO	0.8	0.7	0.7	0.7	0.7	0.7
	US Money Funds	-	0.2	0.2	0.2	0.2	0.2
	US Boxed Inventory	0.2	-	-	-	-	-
	Total	**1.0**	**0.9**	**0.9**	**0.9**	**0.9**	**0.9**
Low	US CLO	3.7	3.2	3.2	3.3	3.3	2.5
	UK Bond Funds	0.6	0.5	0.5	0.5	0.5	0.5
	UK Deposit	-	1.0	1.0	1.0	0.8	0.9
	US Deposit	2.5	2.5	3.5	5.0	4.4	9.4
	UK Money Funds	-	0.9	0.9	0.9	0.9	0.9
	US Money Funds	-	1.6	1.2	1.5	0.8	0.8
	US Trust Investment	-	0.5	0.4	0.5	0.5	-
	Cash at Banks	0.6	0.4	0.4	0.4	0.4	0.4
	UK Boxed Inventory	-	0.7	1.7	8.7	10.0	10.0
	US Boxed Inventory	-	2.5	2.1	5.6	4.6	4.7
	Total	**7.3**	**13.9**	**15.0**	**27.3**	**26.0**	**30.1**
Reportable Liquidity		**42.1**	**41.7**	**40.6**	**37.6**	**34.0**	**32.5**

LBHI Liquidity Pool Position - start of the week	**41.5**	
CP Maturity	(1.6)	
LTD Maturity	(0.7)	
Derivatives	(3.0)	
Loan funding	(0.2)	
Capital Injection to LBCB	(0.2)	
Asset-backed CP maturity	(2.5)	
Haircut/Repo funding	(6.5)	
Intraday Credit	(16.3)	
PB Cash Usage	(4.0)	
Operational Friction related to PB	(4.0)	To be released next week
Other Operational Frictions (Euroclear, fails due to very large volume)	(1.0)	
LBHI Liquidity Pool Position - end of the week	**1.4**	

$billions	15-Sep	16-Sep	17-Sep	18-Sep	19-Sep	22-Sep	23-Sep	24-Sep	25-Sep	26-Sep	29-Sep	30-Sep
BOD Liquidity Pool	**32.5**	**24.3**	**21.7**	**19.5**	**16.4**	**13.7**	**13.1**	**12.8**	**12.6**	**12.5**	**11.4**	**11.0**
Includes CP Balance	*2.3*	*1.7*	*1.7*	*1.7*	*1.7*	*1.6*	*1.1*	*1.1*	*1.1*	*1.1*	*1.1*	*1.1*
ST & LT Debt:												
LTD Settlements	-	-	-	-	0.0	0.0	-	-	-	0.0	-	0.0
LTD Maturities	(0.1)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.0)	(0.0)	(0.0)	(1.1)	(0.0)	(0.0)
LTD Buybacks	(0.1)	(0.4)	(0.0)	(0.0)	(0.0)	(0.0)	(0.1)	(0.1)	(0.0)	-	-	-
CP Maturities:	(0.6)	-	-	-	(0.1)	(0.5)	-	(0.0)	-	-	-	(0.0)
Bank Loan Maturities	(1.2)	-	-	-	-	-	-	-	-	-	-	-
Other STD Maturities	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	-	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)	(0.0)
Total ST & LT Debt Maturity	**(1.9)**	**(0.4)**	**(0.0)**	**(0.0)**	**(0.1)**	**(0.6)**	**(0.2)**	**(0.1)**	**(0.0)**	**(1.1)**	**(0.1)**	**(0.0)**
Bank Facilities:												
Chase	2.0	-	-	-	-	-	-	-	-	-	-	-
European	2.5	-	-	-	-	-	-	-	-	-	-	-
Danske	-	-	-	-	-	-	-	-	-	-	-	(0.3)
Swedbank	-	-	-	-	(0.4)	-	-	-	-	-	-	-
Total Bank Facilities	**4.5**	-	-	-	**(0.4)**	-	-	-	-	-	-	**(0.3)**
Business Activity:												
Derivative Margins	(0.2)	-	-	-	-	-	-	-	-	-	-	-
Independent Amount	(1.0)	(0.5)	(0.5)	(0.5)	(0.5)	-	-	-	-	-	-	-
PE MB funding	-	-	-	-	-	-	-	-	-	-	(0.3)	-
Total Business Activity	**(1.2)**	**(0.5)**	**(0.5)**	**(0.5)**	**(0.5)**	-	-	-	-	-	**(0.3)**	-
Secured Funding Activity:												
Repo unwind	(7.6)	(0.7)	(1.6)	(2.5)	(1.6)	-	-	-	-	-	-	-
PB funding	-	-	-	-	-	-	-	-	-	-	-	-
Total Secured Funding Activity	**(7.6)**	**(0.7)**	**(1.6)**	**(2.5)**	**(1.6)**	-	-	-	-	-	-	-
Other Activity:												
Citadel transfer from BH to LBSF	(0.1)	-	-	-	-	-	-	-	-	-	-	-
Landsdale facility funding	(0.1)	-	-	-	-	-	-	-	-	-	-	-
15C3-3 lock up	-	(1.0)	-	-	-	-	-	-	-	-	-	-
Equity buybacks	-	-	(0.1)	(0.1)	(0.1)	(0.1)	(0.1)	(0.1)	(0.1)	(0.1)	(0.1)	(0.1)
Hot money	(1.8)	-	-	-	-	-	-	-	-	-	-	-
Total Other Activity	**(1.9)**	**(1.0)**	**(0.1)**	**(0.1)**	**(0.1)**	**(0.1)**	**(0.1)**	**(0.1)**	**(0.1)**	**(0.1)**	**(0.1)**	**(0.1)**
EOD Liquidity Pool	**24.3**	**21.7**	**19.5**	**16.4**	**13.7**	**13.1**	**12.8**	**12.6**	**12.5**	**11.4**	**11.0**	**10.6**
Includes CP balance	*1.7*	*1.7*	*1.7*	*1.7*	*1.6*	*1.1*	*1.1*	*1.1*	*1.1*	*1.1*	*1.1*	*1.0*
Lost Repo - Central Bank Eligible	**4.6**	**4.7**										

Secured Funding Trades at Risk
Projection as of Sep 12th, 2008

Principal in $Bn's	15 Sep	16 Sep	17 Sep	18 Sep	19 Sep
Funding Requirement (SOD)	79.9	79.9	79.9	79.9	79.9
Change in TBF	-	-	-	-	-
Funding Requirement (EOD)	79.9	79.9	79.9	79.9	79.9
Triparty Repo (SOD)					
Asia					
E1 - Major □Index Equities	0.1	0.1	0.1	0.1	0.1
E2 & E3 - Non-Major Index Equities	1.5	1.5	1.5	1.5	1.5
Asia Total	1.6	1.6	1.6	1.6	1.6
Europe					
Asset Backs - □Investment Grade	14.2	14.2	14.2	14.2	13.9
Asset Backs - □Non-Investment Grade	0.0	0.0	0.0	0.0	0.0
C1 - Investment □Grade Convertibles	0.2	0.2	0.2	0.2	0.2
C2 - Non-Investment □Grade Convertibles	0.7	0.6	0.6	0.6	0.3
Corporates - Investment Grade	7.5	7.2	7.0	6.7	6.3
Corporates - Non-Investment Grade	2.6	2.6	2.6	2.6	2.0
E1 - Major □Index Equities	5.9	5.9	5.9	5.8	5.8
E2 & E3 - Non-Major Index Equities	5.6	5.6	5.2	5.1	4.2
EMG	7.4	7.3	7.3	7.1	7.0
Money Markets	0.1	0.1	0.1	0.1	0.1
Private Labels - □Investment Grade	0.0	0.0	0.0	0.0	0.0
Europe Total	44.3	43.8	43.2	42.6	40.1
U.S.					
Asset Backs - □Investment Grade	2.5	1.8	1.6	1.6	1.6
Asset Backs - □Non-Investment Grade	1.4	0.9	0.9	0.9	0.9
C1 - Investment □Grade Convertibles	0.4	0.4	0.4	0.4	0.4
C2 - Non-Investment □Grade Convertibles	0.3	0.3	0.3	0.3	0.3
Corporates - Investment Grade	7.4	6.7	6.7	6.7	6.7
Corporates - Non-Investment Grade	2.2	2.2	2.2	2.2	2.2
E1 - Major □Index Equities	2.1	2.1	2.1	2.1	2.1
E2 & E3 - Non-Major Index Equities	4.5	4.5	4.5	4.1	4.1
Money Markets	4.6	1.6	1.6	1.6	1.6
Muni	1.9	0.8	0.8	0.8	0.8
Private Labels - □High Yield	1.5	0.5	0.5	0.0	0.0
Private Labels - □Investment Grade	4.5	4.5	4.5	4.5	4.5
Wholeloan Residential	0.5	0.5	0.5	0.5	0.5
U.S. Total	33.9	26.9	26.8	25.8	25.8
Grand Total	79.9	72.3	71.6	70.0	67.5
Change in Repo Capacity					
Europe					
Asset Backs - □Investment Grade	-	-	-	(0.3)	(0.1)
C2 - Non-Investment □Grade Convertibles	(0.1)	-	(0.0)	(0.4)	(0.0)
Corporates - Investment Grade	(0.3)	(0.2)	(0.3)	(0.3)	(0.3)
Corporates - Non-Investment Grade	-	-	-	(0.6)	(0.1)
E1 - Major □Index Equities	-	-	(0.1)	-	(0.0)
E2 & E3 - Non-Major Index Equities	(0.1)	(0.3)	(0.1)	(0.9)	(0.9)
EMG	(0.1)	(0.0)	(0.1)	(0.1)	(0.1)
Europe Total	(0.5)	(0.6)	(0.6)	(2.5)	(1.6)
U.S.					
Asset Backs - □Investment Grade	(0.7)	(0.1)	-	-	-
Asset Backs - □Non-Investment Grade	(0.5)	-	-	-	-
Corporates - Investment Grade	(0.7)	-	-	-	-
E1 - Major □Index Equities	-	-	(0.0)	-	-
E2 & E3 - Non-Major Index Equities	-	-	(0.5)	-	-
Money Markets	(3.0)	-	-	-	-
Muni	(1.1)	-	-	-	-
Private Labels - □High Yield	(1.0)	-	(0.5)	-	-
U.S. Total	(7.0)	(0.1)	(1.0)	-	-
Grand Total	(7.6)	(0.7)	(1.6)	(2.5)	(1.6)
Triparty Repo (EOD)	**15 Sep**	**16 Sep**	**17 Sep**	**18 Sep**	**19 Sep**
Asia					
E1 - Major □Index Equities	0.1	0.1	0.1	0.1	0.1
E2 & E3 - Non-Major Index Equities	1.5	1.5	1.5	1.5	1.5
Asia Total	1.6	1.6	1.6	1.6	1.6
Europe					
Asset Backs - □Investment Grade	14.2	14.2	14.2	13.9	13.8
Asset Backs - □Non-Investment Grade	0.0	0.0	0.0	0.0	0.0
C1 - Investment □Grade Convertibles	0.2	0.2	0.2	0.2	0.2
C2 - Non-Investment □Grade Convertibles	0.6	0.6	0.6	0.3	0.3
Corporates - Investment Grade	7.2	7.0	6.7	6.3	6.1
Corporates - Non-Investment Grade	2.6	2.6	2.6	2.0	1.9
E1 - Major □Index Equities	5.9	5.9	5.8	5.8	5.8
E2 & E3 - Non-Major Index Equities	5.6	5.2	5.1	4.2	3.3
EMG	7.3	7.3	7.1	7.0	6.9
Money Markets	0.1	0.1	0.1	0.1	0.1
Private Labels - □Investment Grade	0.0	0.0	0.0	0.0	0.0
Europe Total	43.8	43.2	42.6	40.1	38.5
U.S.					
Asset Backs - □Investment Grade	1.8	1.6	1.6	1.6	1.6
Asset Backs - □Non-Investment Grade	0.9	0.9	0.9	0.9	0.9
C1 - Investment □Grade Convertibles	0.4	0.4	0.4	0.4	0.4
C2 - Non-Investment □Grade Convertibles	0.3	0.3	0.3	0.3	0.3
Corporates - Investment Grade	6.7	6.7	6.7	6.7	6.7
Corporates - Non-Investment Grade	2.2	2.2	2.2	2.2	2.2
E1 - Major □Index Equities	2.1	2.1	2.1	2.1	2.1
E2 & E3 - Non-Major Index Equities	4.5	4.5	4.1	4.1	4.1
Money Markets	1.6	1.6	1.6	1.6	1.6
Muni	0.8	0.8	0.8	0.8	0.8
Private Labels - □High Yield	0.5	0.5	0.0	0.0	0.0
Private Labels - □Investment Grade	4.5	4.5	4.5	4.5	4.5
Wholeloan Residential	0.5	0.5	0.5	0.5	0.5
U.S. Total	26.9	26.8	25.8	25.8	25.8
Grand Total	72.3	71.6	70.0	67.5	65.9
Funding Requirement (EOD)	79.9	79.9	79.9	79.9	79.9
Triparty Repo (EOD)	72.3	71.6	70.0	67.5	65.9
Financing Gap	(7.6)	(8.3)	(9.9)	(12.5)	(14.0)
Loss Repo Capacity - Central Bank Eligible					
Asset Backs - □Investment Grade	0.4	0.1	-	-	-
Corporates - Investment Grade	0.7	-	-	-	-
Money Markets	3.0	-	-	-	-
Muni	0.5	-	-	-	-
	4.6	0.1	-	-	-

Global Repo Maturity Schedule
as of September 12th, 2008
By Shell Booked

Principal in $Bn's

Region	Shell Booked Summary	Counterparty Group	15 Sep	16 Sep	17 Sep	18 Sep	19 Sep	20 Sep to 11 Dec	>= 12 Dec	Grand Total
ASIA	EQUITIES	DRESDNER						0.3		0.3
		JP MORGAN CHASE	0.2							0.2
		MITSUBISHI						0.3		0.3
		OSAKA SECURITIES FINANCE							0.6	0.6
		THE TOKYO TANSHI CO.,LTD.						0.2		0.2
	EQUITIES Total		0.2					0.8	0.6	1.6
ASIA Total			0.2					0.8	0.6	1.6
EUROPE	ASSET BACKS - INVESTMENT GRADE	BANKHAUS	1.5							1.5
		BONY/MELLON				0.0				0.0
		CITIBANK				0.2	0.1	1.8		2.1
		ECB						11.9		11.9
		KBC						0.0		0.0
		LCH				0.2				0.2
		RZB	0.0			0.0				0.0
		STATE STREET	0.0							0.0
	ASSET BACKS - INVESTMENT GRADE Total		1.5			0.4	0.1	13.7		15.7
	ASSET BACKS - NON-INVESTMENT GRADE	CITIBANK						0.0		0.0
	ASSET BACKS - NON-INVESTMENT GRADE Total							0.0		0.0
	C1 - INVESTMENT GRADE CONVERTIBLES	DEXIA						0.0		0.0
		DRESDNER						0.0		0.0
		DZ BANK					0.0	0.0		0.0
		EXXONMOBIL FINANCIAL SERVICES BV USD		0.0						0.0
		KBC						0.0		0.0
		NATIXIS							0.0	0.0
		RBC						0.1	0.1	0.1
		STATE STREET		0.0						0.0
	C1 - INVESTMENT GRADE CONVERTIBLES Total			0.0			0.0	0.1	0.1	0.2
	C2 - NON-INVESTMENT GRADE CONVERTIBLES	CALYON						0.0		0.0
		DEKABANK					0.0			0.0
		DEXIA						0.0		0.0
		DRESDNER						0.1		0.1
		DZ BANK				0.3	0.0	0.0		0.3
		KBC						0.2		0.2
		NATIXIS							0.1	0.1
		RBC			0.0			0.0	0.0	0.0
		RZB	0.1			0.1				0.1
		STATE STREET	0.0		0.0					0.0
	C2 - NON-INVESTMENT GRADE CONVERTIBLES Total		0.1		0.0	0.4	0.0	0.3	0.1	0.8
	CORPORATES - INVESTMENT GRADE	BANK AUSTRIA						0.4		0.4
		BANKHAUS	0.1							0.1
		BONY/MELLON				0.3				0.3
		CACEIS BANK	0.0	0.0						0.1
		CALYON						0.2		0.2
		DEKABANK					0.3			0.3
		DEXIA						0.9		0.9
		DRESDNER						0.0		0.0
		DZ BANK					0.0	0.0		0.0
		EXXONMOBIL FINANCIAL SERVICES BV USD		0.0						0.0
		KBC						0.0		0.0
		LCH	0.2		0.2					0.4
		RBC	0.3		0.0			0.8	0.2	1.4
		ROYAL BANK OF SCOTLAND PLC				0.0		0.1		0.1
		STATE STREET	1.2	0.2	0.3			0.1		1.7
	CORPORATES - INVESTMENT GRADE Total		1.8	0.3	0.5	0.3	0.3	2.6	0.2	6.0
	CORPORATES - NON-INVESTMENT GRADE	BANKHAUS	1.2			1.0		0.2	1.0	3.4
		CALYON						0.0		0.0
		CITIBANK						0.0		0.0

		DEKABANK				0.6	0.0	1.9	0.2	2.7
		DEXIA						0.8		0.8
		DRESDNER						0.1		0.1
		DZ BANK					0.1	0.1		0.2
		KBC						0.1		0.1
		NATIXIS							0.0	0.0
		RBC			0.0			0.1	0.0	0.1
		ROYAL BANK OF SCOTLAND PLC	0.0					0.0		0.0
		RZB	0.0			0.0				0.0
		STATE STREET	0.3							0.3
	CORPORATES - NON-INVESTMENT GRADE Total		1.5		0.0	1.6	0.1	3.3	1.3	7.7
	EMG	ABN AMRO	0.0							0.0
		BANKHAUS	1.8							1.8
		BONY/MELLON				0.0				0.0
		CACEIS BANK	0.0	0.0						0.1
		CALYON						0.0		0.0
		CITIBANK						0.0		0.0
		DEKABANK					0.1	0.1		0.2
		DEXIA						0.2		0.2
		DRESDNER						0.1	0.2	0.3
		DZ BANK					0.0	0.0		0.0
		ECB						0.2		0.2
		EXXONMOBIL FINANCIAL SERVICES BV USD		0.0						0.0
		KBC						0.1		0.1
		NATIXIS							0.0	0.0
		RBC	0.1		0.0			0.4	0.3	0.8
		ROYAL BANK OF SCOTLAND PLC	0.0	0.0		0.1		0.1		0.2
		RZB	0.0			0.0				0.0
		STATE STREET	0.5	0.0	0.1			0.0		0.7
	EMG Total		2.5	0.0	0.1	0.1	0.1	1.3	0.5	4.6
	EQUITIES	BANKHAUS	0.1						0.7	0.8
		CALYON						0.1		0.1
		DRESDNER							0.5	0.5
		DZ BANK					0.1	0.2		0.4
		EXXONMOBIL FINANCIAL SERVICES BV USD		0.2						0.2
		FORTIS						0.5		0.5
		HSBC	0.1			0.8	0.6	0.6		2.1
		HYPO VEREINSBANK						0.3		0.3
		KBC						0.3		0.3
		NATIXIS							0.1	0.1
		NOMURA		0.2			0.2	0.6		1.0
		RBC			0.1			1.7	1.4	3.2
		RZB	0.1			0.1				0.2
		SOCIETE GENERALE	0.2							0.2
		WEST LB	0.0							0.0
	EQUITIES Total		0.4	0.4	0.1	0.9	0.9	4.3	2.7	9.8
	MONEY MARKETS	STATE STREET	0.0							0.0
	MONEY MARKETS Total		0.0							0.0
	PRIVATE LABELS - INVESTMENT GRADE	BONY/MELLON				0.0				0.0
	PRIVATE LABELS - INVESTMENT GRADE Total					0.0				0.0
EUROPE Total			7.7	0.7	0.8	3.7	1.6	25.5	4.8	44.9
U.S.	ASSET BACKS - INVESTMENT GRADE	BANKHAUS	0.8							0.8
		BONY/MELLON	0.2					0.5		0.7
		FEDERAL RESERVE						3.5		3.5
		JP MORGAN CHASE	2.0							2.0
		KEYBANK		0.1						0.1
		STATE STREET	0.5							0.5
	ASSET BACKS - INVESTMENT GRADE Total		3.5	0.1				4.0		7.6
	ASSET BACKS - NON-INVESTMENT GRADE	BANKHAUS					0.4			0.4
	ASSET BACKS - NON-INVESTMENT GRADE Total						0.4			0.4
	CORPORATES - INVESTMENT GRADE	DRESDNER	0.3							0.3
		FROST BANK						0.2		0.2
		MET WEST	0.4							0.4

		METLIFE						0.0		0.0
		NORTHERN	0.7							0.7
		STATE STREET	3.8						0.3	4.0
		UBOC	0.1							0.1
	CORPORATES - INVESTMENT GRADE Total		5.3					0.2	0.3	5.8
	CORPORATES - NON-INVESTMENT GRADE	CONSORCIO			0.0					0.0
		DWIGHT A.M.							0.6	0.6
		GOLDMAN SACHS & CO	0.2							0.2
		NORTHERN	2.0							2.0
		RACERS						0.0		0.0
		STATE STREET	1.3							1.3
		TELEMEX						0.0		0.0
		TENSOR	0.0							0.0
		TRIARA.COM			0.0					0.0
	CORPORATES - NON-INVESTMENT GRADE Total		3.4		0.0			0.0	0.6	4.1
	EQUITIES	BANK OF TOKYO	0.4							0.4
		BGI	0.2					0.7		0.8
		DRESDNER	0.3		0.5				0.5	1.3
		GREAT WEST LIFE	0.0							0.0
		NORTHERN	1.3							1.3
		SKANDINAVISKA ENSKILDA BANKEN CORPORATION	0.5							0.5
		STATE STREET	0.5						2.3	2.8
	EQUITIES Total		3.2		0.5			0.7	2.8	7.2
	MONEY MARKETS	BONY/MELLON	3.0							3.0
		FORTIS	0.2							0.2
		STATE STREET	1.0					1.0		2.0
	MONEY MARKETS Total		4.1					1.0		5.1
	MUNI	DRESDNER	1.1							1.1
		STATE STREET	1.3					0.5		1.8
	MUNI Total		2.4					0.5		2.9
	PRIVATE LABELS - HIGH YIELD	FEDERATED	0.6							0.6
		FIDELITY	1.0		0.5					1.5
		FIELD STREET MASTER FUND, LTD.	0.0							0.0
	PRIVATE LABELS - HIGH YIELD Total		1.6		0.5					2.1
	PRIVATE LABELS - INVESTMENT GRADE	BANKHAUS			1.0					1.0
		BONY/MELLON	0.3					1.2		1.5
		FEDERAL RESERVE						7.5		7.5
		STATE STREET	1.1					0.2		1.3
	PRIVATE LABELS - INVESTMENT GRADE Total		1.4		1.0			8.9		11.3
	WHOLELOAN RESIDENTIAL	DANSKE BANK						0.0	0.3	0.3
	WHOLELOAN RESIDENTIAL Total							0.0	0.3	0.3
U.S. Total			25.0	0.1	2.0		0.4	15.2	3.9	46.7
Grand Total			33.0	0.9	2.8	3.7	1.9	41.5	9.4	93.2

INSTITUTION: Lehman Brothers Pro Forma: 9/15/08 ($ in billions)

SECURED FUNDING	SECURED FUNDING: O/N and Open	SECURED FUNDING: 2 - 14 Days	SECURED FUNDING: > 14 Days	SECURED FUNDING: TOTAL	Box Due to Lost Secured Funding	PDCF Eligible Box as of 9/12/08	O/N and Open & Total PDCF Elig Box
LIQUID							
Treasuries	21.2	3.1	0.9	25.2	0.0	0.0	21.2
G10 Governments	5.0	1.0	0.3	6.3	0.0	0.0	5.0
Agencies	12.7	0.3	0.1	13.1	0.0	0.0	12.7
Agency MBS	16.6	10.2	9.2	36.1	0.0	0.0	16.6
Agency CMOs	3.9	0.1	5.7	9.7	0.0	0.0	3.9
SUBTOTAL LIQUID	**59.4**	**14.7**	**16.3**	**90.4**	**0.0**	**0.0**	**59.4**
LESS LIQUID							
Asset Backed Securities							
PDCF Eligible	0.1	0.0	0.6	0.7	0.4	0.0	0.5
ECB or Other CB Eligible	0.5	0.0	11.9	12.4	0.0	0.0	0.5
Non-Eligible	2.2	1.1	0.9	4.3	0.7	0.0	2.9
Bank Loans							
PDCF Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
CMO Private Label							
PDCF Eligible	0.7	0.5	1.6	2.8	0.0	0.1	0.8
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	1.2	1.6	0.0	2.8	1.0	0.0	2.2
Commercial Paper							
PDCF Eligible	1.2	0.0	0.6	1.8	3.0	0.3	4.4
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	0.0	0.0	0.2	0.2	0.0	0.0	0.0
Corporates							
PDCF Eligible	3.4	0.1	1.1	4.6	0.7	0.1	4.2
ECB or Other CB Eligible	0.7	1.3	3.1	5.1	0.2	0.0	0.9
Non-Eligible	4.8	1.9	2.5	9.1	0.2	0.0	5.0
Equity							
PDCF Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	3.9	3.7	13.6	21.2	0.1	0.0	4.0
International							
PDCF Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
ECB or Other CB Eligible	0.9	0.2	0.3	1.4	0.1	0.0	0.9
Non-Eligible	2.2	1.8	1.9	6.0	0.0	0.0	2.3
Money Market							
PDCF Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Municipals							
PDCF Eligible	0.1	0.0	0.0	0.1	0.5	0.5	1.1
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	0.9	0.0	0.0	0.9	0.7	0.0	1.5
Whole Loan							
PDCF Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	0.0	0.0	0.5	0.5	0.0	0.0	0.0
Other							
PDCF Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
ECB or Other CB Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Non-Eligible	0.0	0.0	0.0	0.0	0.0	0.0	0.0
SUBTOTAL LESS LIQUID	**22.8**	**12.2**	**38.9**	**73.9**	**7.6**	**1.0**	**31.3**
SECURED FUNDING							
Liquid Collateral	59.4	14.7	16.3	90.4	0.0	0.0	59.4
PDCF Eligible	5.5	0.6	3.9	10.0	4.6	1.0	11.0
ECB or Other CB Eligible	2.2	1.5	15.3	18.9	0.2	0.0	2.4
Non-Eligible	15.1	10.1	19.7	45.0	2.8	0.0	17.9
TOTAL SECURED FUNDING	**82.1**	**27.0**	**55.2**	**164.3**	**7.6**	**1.0**	**90.7**

UNSECURED FUNDING	O/N and Open	2 - 14 Days	> 14 Days - 1 Year	TOTAL
CP, Other STD and Current Portion of LTD	1.8	2.6	22.1	26.5

MEMO: TSLF Eligible	O/N and Open	2 - 14 Days	> 14 Days - 1 Year	TOTAL	
Agency CMOs	3.9	0.1	5.7	9.7	
AAA Asset Backed	0.0	0.0	0.4	0.4	
AAA Private Labels	0.3	0.4	1.6	2.2	12.4

** The break-out between LBI and LBIE is approximately equivalent to the regional break-out on the daily Executive Summary report; LBI @ 54.5% and LBIE @ 44.0% of the total