

Beam

Collateral Allocation - Summary

Stock Price Assumptions as of:		10-Sep-01	EOTT
Enron		\$32.76	TCW - Select
Compaq		\$10.35	TCW - Aggr.
Eli Lilly		\$77.20	TCW - Small
			\$22.64
			\$14.57
			\$10.57
			\$16.22

9/12/01

BA	Compass	FU	Total
80.0%	10.0%	75.0%	

A/P KLL Total all

\$2,523,500
2,548,500
\$12,366,287

LTV	BA	Compass	FU	Total
Original LOC	\$10,000,000	\$1,000,000	\$2,000,000	\$13,000,000
Outstanding	\$6,975,000	\$670,000	\$2,199,787	\$9,842,787
Current LTV	89.4%	81.8%	66.1%	
Mkt Val. Collateral	\$7,803,427	\$819,000	\$3,330,232	\$11,952,659
Collateral Req.	\$8,716,250	\$837,500		\$9,553,750
Excess (Deficit)	(\$912,823)	(\$18,500)		(\$931,323)

Borrowing Power	(\$912,823)	(\$18,500)	168,376	(\$762,947)
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Original LOC	Outstanding	Available Line	Total all
\$1,000,000	\$0	\$1,000,000	\$237,053
n/a	n/a	n/a	
n/a	n/a	n/a	
\$0	\$0	\$1,000,000	

Allocation of Collateral		
BA	Compass	FU
Enron	25.2%	100.0%
Compaq	15.0%	0.0%
Eli Lilly	20.0%	0.0%
EOTT	1.5%	0.0%
TCW	38.4%	0.0%
	100.0%	100.0%

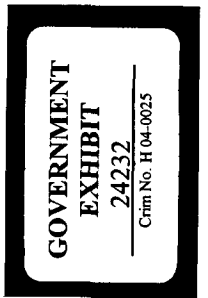
Unreturned LOC

\$950,000

LAY-SEC-1
000000499

Confidential Treatment
Requested under FOIA

LOC 010307 x14
9/10/01



Collateral Allocation - Summary

Stock Price Assumptions as of: 10-Sep-01

Enron	\$32.76
Compaq	\$10.35
Eli Lilly	\$77.20

BA -NFL Loan
80.0%

	BA	Chase	Compass*	FU	Enron	Total
LTV	80.0%	80.0%	80.0%	75.0%		
Original LOC	\$40,000,000	\$15,000,000	\$10,000,000	\$4,000,000	\$4,000,000	\$73,000,000
Outstanding	2,779,202	2,089,000	3,489,871	9,720,104	\$4,000,000	\$21,778,367
Current LTV	36.9%	68.8%	56.1%	71.6%	n/a	73.3%
Mkt Val. Collateral	\$6,727,986	\$3,034,974	\$6,221,810	\$13,584,000	n/a	\$6,823,351
Collateral Req.	\$3,092,240	\$2,611,250	\$3,177,448	n/a	n/a	\$6,250,000
Excess (Deficit)	\$3,628,746	\$423,724				\$73,351
Borrowing Power	\$2,902,997	\$338,979	(\$312,423)	\$0	\$0	\$2,929,553

Original LOC	\$750,000	\$1,000,000	\$500,000	n/a	n/a	\$2,250,000
Outstanding	\$0	\$0	\$0	n/a	n/a	\$0
Available Line	\$750,000	\$1,000,000	\$500,000	n/a	n/a	\$2,250,000

Total all

\$5,179,553

Allocation of Collateral for Secured LOC

	BA	Chase	Compass*	FU
Enron	48.9%	93.2%	71.6%	
Compaq	51.1%	6.8%	0.0%	
Eli Lilly	0.0%	0.0%	28.4%	diversified
EOTT	0.0%	0.0%	0.0%	
TCW	0.0%	0.0%	0.0%	
	100.0%	100.0%	100.0%	

* Compass LOC has 80% LTV on all liquid assets held as collateral, the exception is the Sanders' account which consists of illiquid assets that Compass offers the lesser of: 30% LTV or \$1mm

LOC 010907.xls
9/10/01

Confidential Treatment
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LAY-SEC-1
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