

From: Konheim, Seth L <skonheim@lehman.com>
Sent: Thursday, September 18, 2008 5:06 PM (GMT)
To: Pevzner, Alexander <apevzner@lehman.com>; Podolsky, Victor <victor.podolsky@lehman.com>; O'Connor, Daniel T <daniel.oconnor@lehman.com>; HJM Support <HJM_Support@EXAMNYC.lehman.com>
Cc: Joshi, Tejal <tejal.joshi@lehman.com>; Eickbush, Gregory <gregory.eickbush@lehman.com>
Subject: RE: LBFP - Reports

The LBSF side of the 2 LBFP books.

When we stop we stop for LBSF/LBIE etc. but not LBFP.

This entity is bankruptcy remote and will still be in business.

For LBDP, we will need the LBDP books run until LBDP trades are terminated some time next week (I believe).

Seth

-----Original Message-----

From: Pevzner, Alexander
Sent: Thursday, September 18, 2008 1:02 PM
To: Konheim, Seth L; Podolsky, Victor; O'Connor, Daniel T; HJM Support
Cc: Joshi, Tejal; Eickbush, Gregory
Subject: RE: LBFP - Reports

OK. When you say LBSF do you mean the LBSF side of 2 LBFP books or do you mean all LBSF books? I heard that we should stop running any LBSF books next week.

Alex.

-----Original Message-----

From: Konheim, Seth L
Sent: Thursday, September 18, 2008 12:59 PM
To: Pevzner, Alexander; Podolsky, Victor; O'Connor, Daniel T; HJM Support; Pathfinder Tech
Cc: Joshi, Tejal; Eickbush, Gregory
Subject: RE: LBFP - Reports

We will need two feeds.

One for LBSF and one for the two LBFP books.

We will need it to feed both until the LBSF trades are terminated which should be within the next couple of weeks.

Seth

-----Original Message-----

From: Pevzner, Alexander
Sent: Thursday, September 18, 2008 11:23 AM
To: Podolsky, Victor; Konheim, Seth L; O'Connor, Daniel T; HJM Support; Pathfinder Tech
Cc: Joshi, Tejal; Eickbush, Gregory
Subject: RE: LBFP - Reports

Victor,

Seth will not be able to confirm whether the test feed file is correct or not. Please make necessary changes in all feeds (DMS, IRIS and ICE) and keep them handy. When Pathfinder is updated for all affected books we will feed downstream systems

using modified executables, and after that Seth will tell us whether the feeds are correct.

Alex.

-----Original Message-----

From: Podolsky, Victor
Sent: Thursday, September 18, 2008 11:19 AM
To: Konheim, Seth L; O'Connor, Daniel T; HJM Support; Pathfinder Tech
Cc: Joshi, Tejal; Eickbush, Gregory
Subject: RE: LBFP - Reports

Seth,

Please find test LBFPMUNIAMER dms login load file

http://spiderweb/home/hjm_prod/PUBLIC/OUTPUT/20080917/DMS_LEG_INFO_NY.20080917.LBFPMUNIAMER.try

As compared to current production load,

http://spiderweb/home/hjm_prod/PUBLIC/OUTPUT/20080917/DMS_LEG_INFO_NY.20080917.LBFPMUNIAMER

Test file has leg suffixes and cpty changed - P and LBFP v/s LP and LBSF.

Attempt to actually load *try file into DMS would fail b/s of the account conflict.

As per Pathfinder map, for LBFPMUNIAMER, there is only one valid HJM account HJM.NY.LBSF

Please confirm that *try file above is correct and request Pathfinder team to add HJM.NY.LBFP.LBFPMUNIAMER account.

Pathfinder Tech,

Please let me know when the new account added

Thanks,
Victor

-----Original Message-----

From: Konheim, Seth L
Sent: Wednesday, September 17, 2008 5:58 PM
To: Pevzner, Alexander; Srivastava, Sandeep; O'Connor, Daniel T; HJM Support
Cc: Joshi, Tejal; Eickbush, Gregory
Subject: RE: LBFP - Reports

Ok, now I understand the issue.

We will set it up.

Seth

-----Original Message-----

From: Pevzner, Alexander
Sent: Wednesday, September 17, 2008 5:57 PM
To: Konheim, Seth L; Srivastava, Sandeep; O'Connor, Daniel T; HJM Support
Cc: Joshi, Tejal; Eickbush, Gregory
Subject: RE: LBFP - Reports

DMS will not accept the P trades (with legal entity LBFP) from HJM until a change is made in Pathfinder to allow this. Pathfinder must be changed to accept LBFP trades from HJM and not from Summit.

Alex.

-----Original Message-----

From: Konheim, Seth L
Sent: Wednesday, September 17, 2008 5:54 PM
To: Pevzner, Alexander; Srivastava, Sandeep; O'Connor, Daniel T; HJM Support
Cc: Joshi, Tejal; Eickbush, Gregory

Subject: RE: LBFP - Reports

The trades are booked as LBFP and have P extensions.

This will need to be fed correctly.

It is not pathfinder.

The reports are going to be reviewed by the administrator and have to be from the correct perspective.

The administrator West LB.

Seth

-----Original Message-----

From: Pevzner, Alexander

Sent: Wednesday, September 17, 2008 5:52 PM

To: Konheim, Seth L; Srivastava, Sandeep; O'Connor, Daniel T; HJM Support

Cc: Joshi, Tejal; Eickbush, Gregory

Subject: RE: LBFP - Reports

As I mentioned in another mail, this will require a change in Pathfinder.

Alex.

-----Original Message-----

From: Konheim, Seth L

Sent: Wednesday, September 17, 2008 5:45 PM

To: Srivastava, Sandeep; O'Connor, Daniel T; HJM Support

Cc: Joshi, Tejal; Eickbush, Gregory

Subject: RE: LBFP - Reports

Sandeep,

As a separate file, we need the trades sent to DMS as the P suffix.

It should be in addition to the file sent to LBSF as the LP.

Seth

-----Original Message-----

From: Srivastava, Sandeep

Sent: Wednesday, September 17, 2008 7:57 AM

To: O'Connor, Daniel T; Konheim, Seth L; HJM Support

Cc: Joshi, Tejal; Eickbush, Gregory

Subject: RE: LBFP - Reports

Hi Dan, Seth

We run risk for both the books, but these books have deals with suffix P example 380701P and when we send this to dms then suffix of deal id gets changed from P to LP as 380701LP. As I understand Seth wants the deal Id's to be sent to DMS as suffix P instead of LP. Please confirm. If Yes HJM Support will need to change this.

Please see risks:

http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/DELTA_RESULTS.20080916.LBFPMUNIAMER

http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/DELTA_RESULTS.20080916.LBFPAMER

http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/gamma_summary.20080916.LBFPMUNIAMER

http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/gamma_summary.20080916.LBFPAMER

http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/BLACK_VEGA_MATRIX.20080916.LBFPMUNIAMER
http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/BLACK_VEGA_MATRIX.20080916.LBFPAMER

Sending to DMs :

http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/DMS_PNL_INFO_NY.20080916.LBFPMUNIAMER
http://ppns3/home/hjm_prod/PUBLIC/OUTPUT/20080916/DMS_PNL_INFO_NY.20080916.LBFPAMER

-Regards
(RSKV)sandeep

-----Original Message-----

From: O'Connor, Daniel T
Sent: Wednesday, September 17, 2008 7:50 AM
To: Konheim, Seth L; HJM Support
Cc: Joshi, Tejal; Eickbush, Gregory
Subject: Re: LBFP - Reports

Seth - we should be able to run these risk reports. Will get back to you shortly with info...

Dan

----- Original Message -----

From: Konheim, Seth L
To: HJM Support
Cc: Joshi, Tejal; Eickbush, Gregory; O'Connor, Daniel T
Sent: Wed Sep 17 07:22:16 2008
Subject: FW: LBFP - Reports

We need delta, vega and any other risk run for the following books:

LBFPAMER
LBFPMUNIAMER

We need it from the LBFP Perspective (meaning, we need the trades referenced from the actual deal id not the converted trade ID that is sent to DMS).

Can this be run for last night and then today going forward?

Seth

-----Original Message-----

From: Joshi, Tejal
Sent: Tuesday, September 16, 2008 7:25 PM
To: 'Wendy_Ferguson@WESTLB.COM'
Cc: Eickbush, Gregory; Desai, Jayana; Konheim, Seth L
Subject: Re: LBFP - Reports

Wendy,

We are working on putting that together. We'll send it as soon as possible.

Tejal

----- Original Message -----

From: Wendy_Ferguson@WESTLB.COM <Wendy_Ferguson@WESTLB.COM>
To: Joshi, Tejal
Cc: Eickbush, Gregory; Desai, Jayana; Konheim, Seth L

Sent: Tue Sep 16 19:13:39 2008
Subject: Re: LBFP - Reports

Our risk person reminded me that we also requested risk reports as well (delta, gamma, vega sensitivities).

Kind regards / Mit freundlichen Grüßen
Wendy

Wendy Ferguson
Director, Capital Markets, FI North America WestLB AG, New York Branch
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"Joshi, Tejal" <tejal.joshi@lehman.com>

09/16/2008 07:00 PM

To <Wendy_Ferguson@WestLB.com>

cc "Eickbush, Gregory" <gregory.eickbush@lehman.com>, "Konheim, Seth L" <skonheim@lehman.com>, "Desai, Jayana" <jayana.desai@lehman.com>

Subject LBFP - Reports

Wendy,

Attached are the requested reports. The Board of Directors (7 in total, 5 internal and 2 external) can be found on both the Financials and the Operating Guidelines.

<<LBFP Financials 2007 Audit Final.pdf>> <<LBFP Operating Guidelines.pdf>> <<Transaction Data.xls>> Please let us know if you have any questions.

Tejal

> _____

> From: Desai, Jayana
> Sent: Tuesday, September 16, 2008 6:08 PM
> To: 'Wendy_Ferguson@WestLB.com'
> Cc: Joshi, Tejal; Eickbush, Gregory; Konheim, Seth L
> Subject: LBFP - Reports
>
> Wendy,
>
> Following on from my voicemail, feel free to give myself or Tejal
> Joshi (212-320-0171) a ring if you have any questions with the reports
> we are sending over.
>
> The reports you will be receiving today are as follows:
> * Financial Statements as of Nov. 2007 and Nov. 2006
> * Operating Guidelines
> * Client List with Mark to market information as of Sept. 15,
2008
> * Board of Directors
>
> We look forward to working with you.
> Thanks and Kind Regards,
> Jayana
>
>
> Jayana Desai
> Operations Client Relationship
> P: 212.320.6620
> E: jayana.desai@lehman.com
>

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