

From: Lukas, Katherine [CMB-GTS] [0000129179@citigroup.com]  
Sent: Thursday, September 11, 2008 7:33 PM  
To: Silbiger, Julius [CMB-GTS]  
Subject: RE: Lehman Americas - End of Day report - September 11

Agreed - we only got notification of this fail after the fact

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

From: Silbiger, Julius [CMB-GTS]  
Sent: Thursday, September 11, 2008 7:31 PM  
To: Lukas, Katherine [CMB-GTS]; Waite, Lee [CMB-GTS]; Sleightholme, Michael [CMB-GTS]; Mehta, Rajesh [CMB-GTS]; Frenzel, Gregory [CMB-RISK]; Francis, Wayne [CMB-GTS]; Aiken, Steve [CMB-GBKG]; Jandu, Kamal [CMB-GBKG]; Romulo, Rowena [CMB-GTS]; Castro, Darryl [CMB-RISK]  
Cc: Faber, Reto [CMB-GTS]; Salariya, Paul [CMB-GTS]; Devlin, Catherine [CMB-GTS]; Dehaan, Peter [CMB-GTS]; Jones, Dirk [CMB-GTS]; Kemp, Nigel [CMB-GCO]; Silverstein, Mark [CMB-GCO]; Speirs, Rachael [CMB-GCO]; Deukmedjian, Chris [CMB-GTS]; Mauerstein, Michael [CMB-GBKG]; Isaac, Tom [CMB-GTS]; Sahai, Neeraj [CMB-GTS]; Foskett, Christopher M [CMB-GBKG]; Vannid'Archirafi, Francesco [CMB-GTS]; Sultan, Naveed [CMB-GTS]; Singh, Satvinder S [CMB-GTS]; Stockton, Deborah [CMB-GTS]; Beard, Mark Lindsay [CMB-GTS]; Egan, Paul [CMB-GTS]; Ong, Kathy El [CMB-GTS]; Heidinger, Peter [CMB-GBKG]; Heidinger, Peter [CMB-GBKG]; Satchithanandan, S [CMB-GTS]; Mauerstein, Michael [CMB-GBKG]; Fontana, Thomas [CMB-RISK]; Maher, William R [CMB-GTS]; Foley, John J [CMB-GTS]  
Subject: RE: Lehman Americas - End of Day report - September 11

The MXN fail is surprising. We were told by Tampa Op's that we had to clear all transaction by 5:30pm, we approved at 5:05pm. I will check the cut-off times for tomorrow to ensure this doesn't occur again.

Best regards

Julius  
Office: 212 816 2277  
Mobile: 917 642 7018

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

From: Lukas, Katherine [CMB-GTS]  
Sent: Thursday, September 11, 2008 7:22 PM  
To: Lukas, Katherine [CMB-GTS]; Isaac, Tom [CMB-GTS]; Sahai, Neeraj [CMB-GTS]; Foskett, Christopher M [CMB-GBKG]; Vannid'Archirafi, Francesco [CMB-GTS]; Sultan, Naveed [CMB-GTS]; Singh, Satvinder S [CMB-GTS]; Stockton, Deborah [CMB-GTS]; Beard, Mark Lindsay [CMB-GTS]; Silbiger, Julius [CMB-GTS]; Egan, Paul [CMB-GTS]; Ong, Kathy El [CMB-GTS]; Heidinger, Peter [CMB-GBKG]; Heidinger, Peter [CMB-GBKG]; Satchithanandan, S [CMB-GTS]; Mauerstein, Michael [CMB-GBKG]; Fontana, Thomas [CMB-RISK]; Waite, Lee [CMB-GTS]; Sleightholme, Michael [CMB-GTS]; Mehta, Rajesh [CMB-GTS]; Frenzel, Gregory [CMB-RISK]; Francis, Wayne [CMB-GTS]; Aiken, Steve [CMB-GBKG]; Jandu, Kamal [CMB-GBKG]; Romulo, Rowena [CMB-GTS]; Castro, Darryl [CMB-RISK]  
Cc: Faber, Reto [CMB-GTS]; Salariya, Paul [CMB-GTS]; Devlin, Catherine [CMB-GTS]; Dehaan, Peter [CMB-GTS]; Jones, Dirk [CMB-GTS]; Kemp, Nigel [CMB-GCO]; Silverstein, Mark [CMB-GCO]; Speirs, Rachael [CMB-GCO]; Deukmedjian, Chris [CMB-GTS]; Mauerstein, Michael [CMB-GBKG]  
Subject: RE: Lehman Americas - End of Day report - September 11

September 11th Americas Close:

Cash:

MXN: Consolidated position Long - Citi was unable to payout 2 payments \$1bn MXN and \$10MM MXN as was past cut off and the counterparties' bank wouldn't accept. Will send out first thing tomorrow.

CAD: 7MM Short

USD: Long, Lehman Sold \$3.020 bn to Citi

USD: Comfort Deposit remains at \$2bn

Securities:

Minimal, Closed Flat

Tom Fontana has confirmed the following:

Asia will open on Friday, September 12 with:

DOL \$600MM in Japan  
DOL \$150MM in Australia  
DOL \$200MM in Korea

Any additional excess requests made to Risk/Tom Fontana must include what the region's aggregate outstanding position is at the time of the request

EMEA will have an aggregate \$3.25bn to split between SFS and Cash:

When Asia has settled we will re-direct that DOL to EMEA.

There will be a 7:30 am call between Asia and Europe to start the handover process.