From: sfieldin@lehman.com [sfieldin@lehman.com].   Sent:9/1/2008 4:52 AM
To: carlo.pellerani@lehman.com [carlo.pellerani@lehman.com]; gito@lehman.com [gito@lehman.com].
Cc:
Bcc:
Subject: OCS_IMAuditor Interaction 10996502 carlo.pellerani@lehman.com
sfieldin@lehman.com OCS_IMAuditor Interaction 10996502 gito@lehman.com
sfieldin@lehman.com.

Interaction information
interID: 10996502
startTime: Sep 1, 2008 4:51:56 AM
endTime: Sep 1, 2008 5:02:17 AM
employeeID: sfieldin
buddyName: sfieldin@lehman.com
networkID: LCS
employeeIPAddr: 10.39.19.107
serverName: OCS Exporter
dbID: nypcmg1sqls002:1433?database=imauditor
deploymentID: 0
outgoingFlag: false
supervisedFlag: true
internalFlag: true
roomName:

Start of transcript

Participant LCS:carlo.pellerani@lehman.com entered on Sep 1, 2008 4:51:56 AM
Participant information
buddyName: carlo.pellerani@lehman.com
networkID: LCS
employeeID: cpellera
End of participant information

LCS carlo.pellerani@lehman.com (4:51:56 AM): Greg, did we end up making the seposit today for **HSBC?** Hoew much? Was it LBAH?

Participant LCS:gito@lehman.com entered on Sep 1, 2008 4:51:58 AM
Participant information
buddyName: gito@lehman.com
networkID: LCS
employeeID: gito
End of participant information

LCS sfieldin@lehman.com (4:53:53 AM): I double checked on the LBIE side, that has all definitely settled.

LCS carlo.pellerani@lehman.com (4:54:15 AM): That was GBP~400m?

LCS sfieldin@lehman.com (4:54:29 AM): 435

LCS gito@lehman.com (4:57:04 AM): We have done HKD 1.5Bio or USD 192Mio (due to US holiday we could not swap out excess over required buffer. I understand you spoke with Credit on the situation with **HSBC** - is there any additional conversatio we need to have with them?

LCS carlo.pellerani@lehman.com (4:57:45 AM): Thx. Leave it with me I will send a mail to them and copy you in.

LCS gito@lehman.com (4:58:34 AM): for this particular 192 givne it was US holiday we did get explicit sign off from them but have not discussed beyond todays placement

LCS:carlo.pellerani@lehman.com (4:58:45 AM): Was it LBAH?

LCS:gito@lehman.com (4:58:50 AM): yes

Participant LCS:carlo.pellerani@lehman.com left on Sep 1, 2008 5:02:17 AM

Participant LCS:gito@lehman.com left on Sep 1, 2008 5:13:49 AM

End of transcript