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Sent: 8/29/2008 2:08 PM.

To: Reilly, Gerard [greilly@lehman.com].

Cc: Trock, Jason [jason.trock@lehman.com]; Cho, Ara [inyoung.cho@lehman.com].

Bcc: .

Subject: Request From Indigo.

Gerry -

Below is a request from Rothschild / Indigo relating to Resi (already have CRE). Is there anything that we send off the shelf or that overlaps with materials being prepared for Khaki?

Further information on the assets to be retained in Core Lehman (i.e. the \$5bn commercial exposure and the US\$10bn residential assets). It would be

helpful if this included:

- i) Key asset information by asset class
- ii) Description of loans and underlying assets as appropriate; to cover
  - (1) Performing vs non-performing
  - (2) Mark history
  - (3) Breakdown by size of loans (eg number sub \$50m, \$50 - \$100, - 100 - \$250 to give a feel for size distribution in the portfolio
  - (4) Details on interest rate exposure (what % are FRNs and of these what % has been swapped)
  - (5) Details of any ratings of any of the loans
  - (6) Split of loans between geography and underlying sector (eg retail, office, leisure, industrial)

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