

From: Platt, Rebecca [rebecca.platt@lehman.com].

Sent:6/18/2008 4:10 PM.

To: Kebede, Abe [akebede@lehman.com].

Cc: .

Bcc: .

Subject: RE: Delinquent loans.

Most of the positions do not have pricing variances. The ones that do are ones I wanted to discuss the comment with you because they are foreclosures.

Thanks

<<NPLs 53108.xls>>

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> _____
> From: Kebede, Abe
> Sent: Wednesday, June 18, 2008 4:03 PM
> To: Platt, Rebecca
> Subject: RE: Delinquent loans
>
> What does your pricing currently say. Need to see a summary of what
> you have
>
> _____

> From: Platt, Rebecca
> Sent: Wednesday, June 18, 2008 3:58 PM
> To: Kebede, Abe
> Subject: RE: Delinquent loans
>

> I will request IRRs for ones that I have not requested yet.
>
> _____

> From: Kebede, Abe
> Sent: Wednesday, June 18, 2008 3:48 PM
> To: Platt, Rebecca
> Subject: RE: Delinquent loans
>

> Some of these positions are marked high. Can you investigate those
> marked over 80. How are we comfortable at the current marks?
>
> _____

> From: Platt, Rebecca
> Sent: Wednesday, June 18, 2008 3:44 PM
> To: Kebede, Abe
> Subject: RE: Delinquent loans
>

> << File: Book1.xls >>
> Please see the attached. Thanks.
>
> _____

> From: Kebede, Abe
> Sent: Wednesday, June 18, 2008 3:31 PM
> To: Platt, Rebecca
> Subject: FW: Delinquent loans
>

> Can you get a list of all non-performing loans from the most recent
> debt export. thx
>
> _____

> From: Kebede, Abe
> Sent: Wednesday, June 18, 2008 3:30 PM

> To: Goodman, Jeffrey; Cohen, Jonathan; Petrow, Donald E; Barry,
> Brian
> Subject: RE: Delinquent loans
>
> I know we have some in PTG and we should be able to quantify. I am not
> aware of any in commercial. We may need to reach out to Anthony's team
> or Servicers.
>
>
> _____
> From: Goodman, Jeffrey
> Sent: Wednesday, June 18, 2008 2:05 PM
> To: Cohen, Jonathan; Petrow, Donald E; Barry, Brian; Kebede, Abe
> Subject: Delinquent loans
>
> MS has some disclosure about their tiny amount of delinquents, do we
> have easy source to say what we have?
>
>
> Jeffrey Goodman
> Managing Director
> Lehman Brothers
> Risk Management
> 745 Seventh Avenue, 29th Floor
> New York, NY 10019
> Ph: 212-526-7742
> Fax: (212) 519-1950
> Email: jeffrey.goodman@lehman.com
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