

Trading Board: Money Market

File Analytics Maintenance Edit Output Action Help

Trade ID: 185212H Ver: 3 State: Matured

As of date: 01/05/10 Curve ID: Refresh Curves

Short Long MM type: INVE C/P: AGCY Im

Company: LBHI Desk: NEWYORK Book: STD

Folder: Payment mthd: Broker:

Start: 08/27/08 End: 08/28/08 Freq: Day: Roll: Cal:

Ntl: 850,000,000.00 Ccy: USD Pay: S 28 MF NY

Index: FIXED Term: Basis: A360 Reset:

Rate: 2.04 Spread: Internal rate: 2.04 Margin: All-In-Rate: 2.04

Rollover status: Roll nature: Re-invest: Notice: 0

Product: EXCH

Gross: Accrued: Net:

Price Hedge Sched Detail Fees Flows Env Back Model New

Customer settlement instructions

Pay Existing: USD - // LEHMAN BROTHERS INC , New:

Receive Existing: USD - // LEHMAN BROTHERS INC , New:

Cashflows

STND TradeID: 185212H Avg. Details Spread Details Close

Start	End	Days	Rate	Spread	Notional	Date	Flows	Type	Days	Ccy	Zero	Discount	Present Value
						08/27/08	(850,000,000.00)	XNL		USD			
08/27/08	08/28/08	1	2.04		850,000,000.00	08/28/08	48,166.67	INT		USD			
						08/28/08	850,000,000.00	XNL		USD			

Posting Viewer

File Help

Number of postings: 10

Posting Date	Value Date	Account	Acct Type	Settle Acct Type	Ccy	Debit Credit	Amount
82708	08/28/08	SUSPENSE-LBHI	GENERIC		USD	CREDIT	850,048,166.67
08/27/08	08/28/08	1001500420-00000-0099	CASH	CASH	USD	DEBIT	850,048,166.67
08/27/08	08/28/08	SUSPENSE-LBHI	GENERIC		USD	DEBIT	48,166.67
08/27/08	08/28/08	LBIFIXED-I/CO INC-LBHI	GENERIC		USD	CREDIT	48,166.67
08/27/08	08/28/08	SUSPENSE-LBHI	GENERIC		USD	DEBIT	850,000,000.00
08/27/08	08/28/08	LBIFIXED-FIXED A/C-LBHI	GENERIC		USD	CREDIT	850,000,000.00
08/27/08	08/27/08	SUSPENSE-LBHI	GENERIC		USD	CREDIT	850,000,000.00
08/27/08	08/27/08	SUSPENSE-LBHI	GENERIC		USD	DEBIT	850,000,000.00
08/27/08	08/27/08	LBIFIXED-FIXED A/C-LBHI	GENERIC		USD	DEBIT	850,000,000.00
08/27/08	08/27/08	1001500420-00000-0099	CASH	CASH	USD	CREDIT	850,000,000.00

Document Manager

File Help

Selected document ID: 31721151 Number of documents: 2

View Document... Diary...

Customer ID	Trade Type	Trade ID	Value Date	Amount	Currency	Carrier Method	Document ID	Document Status
AGCY	MM	185212H	08/28/08	850,048,166.67	USD	SWIFT	31721151	Dispatc
AGCY	MM	185212H	08/27/08	850,000,000.00	USD	SWIFT	31720899	Dispatc

Summit: Documents		File Action		Help	
Version 2		State Dispatch			
Document	31721151	Function	REC	DocGenDate	08/28/08
Edited	N				
Loc	NEWYORK/LBHI	Cust	AGCY	Role	TRADING
Rate	2.04	Mat Date	08/28/08		
TradeID	185212H	Version	2	Type	MM
Cash amount	850,048,166.67		Ccy	USD	
Physical amount	0.00		Value	08/28/08	Posting ID
352KVJGP					
Carrier	SWIFT	Format		Style	
Lang		Dispatcher	SWIFT		
Template	payment_swift.tmpl	MessageType	210	Dispatch	1
Time(s)					
RECEIVER			SENDER		
Customer	CIT	Role	AGENT	Customer	LBHI
Name	CITIBANK		Role	COMPANY	
Name	LEHMAN BROTHERS HOLDINGS INC.				
Bank Type	SWIFT	Code	CITIUS33	Bank Type	SWIFT
Code	SLHIUS3X				
Contact Information			Contact Information		
Id/SeqNo		0	Id/SeqNo		0
Full Name	CITIBANK		Full Name	LEHMAN BROTHERS HOLDINGS INC.	
Contact					
Address					
Zip/Country			Zip/Country		
Fax/Telex			Fax/Telex		
Master Agreement		Warning Date		Deletion Date	08/28/08
Acknowledge Type		Acknowledge Date		Ack Ref No	
Common Ref.		Verbal Confirm	N		
ViewTrade		Diary		Regenerate...	

File		Action		Help	
Version		2		State Dispatch	
Document	31720899	Function	PAY	DocGenDate	08/27/08
Edited	N				
Loc	NEWYORK/LBHI	Cust	AGCY	Role	TRADING
Rate	2.04	Mat Date	08/28/08		
TradeID	185212H	Version	2	Type	MM
External ID					
Cash amount	850,000,000.00	Ccy	USD	Structure ID	
Physical amount	0.00	Value	08/27/08	Posting ID	352KVJGL
Carrier	SWIFT	Format		Style	
Lang		Dispatcher	SWIFT		
Template	payment_swift.tmpl	MessageType	202	Dispatch	1
Time(s)					
RECEIVER			SENDER		
Customer	CIT	Role	AGENT	Customer	LBHI
Name	CITIBANK		Role	COMPANY	
Name	LEHMAN BROTHERS HOLDINGS INC.				
Bank Type	SWIFT	Code	CITIUS33	Bank Type	SWIFT
Code	SLHIUS3X				
Contact Information			Contact Information		
Id/SeqNo		0	Id/SeqNo		0
Full Name	CITIBANK		Full Name	LEHMAN BROTHERS HOLDINGS INC.	
Contact					
Address					
Zip/Country			Zip/Country		
Fax/Telex			Fax/Telex		
Master Agreement		Warning Date		Deletion Date	08/27/08
Acknowledge Type		Acknowledge Date		Ack Ref No	
Common Ref.		Verbal Confirm	N		
ViewTrade		Diary		Regenerate...	