Trading Board: Money Market

File Analytics Maintenance Edit Output Action   Help

Trade ID	185955H	Ver	3	State	Matured

As of date 12/17/09   Curve ID [   ]   ∿ Refresh Curves

◇ Short ◇ Long   MM type STDC ⊐   C/P LCPIUN   1m

Company LBHI   Desk NEWYORK   Book STD

Folder [   ]   Payment mthd [   ]   Broker [   ]

Start	09/11/08	End	09/12/08	Freq	Day	Roll	Cal
Ntl	16,150,000,000.00 ⊐ Ccy USD	Pay	S ⊐		12	MF ⊐	NY
Index	FIXED Term [ ] Basis A360 ⊐	Reset	⊐		[ ]	⊐	[ ]

Rate	Spread	Internal rate	Margin	All-In-Rate
2.36375		2.36375		2.36375

Rollover status Roll nature Re-invest   Notice
   NOR ⊐   [   ] ⊐   [   ] ⊐   0

Product [   ]   ...   [- - - - - - - - - -]

EXCH

Gross [   ]   Accrued [   ]   Net [   ]

Price Hedge Sched Detail Fees Flows Env Back Model New

Customer settlement instructions

Pay
Existing USD - // LCPI , 40615659
New [   ]

Receive
Existing USD - // LCPI , 40615659
New [   ]

Cashflows

STND   TradeID 185955H   Avg. Details Spread Details Close

Start	End	IDays	Rate	Spread	Notional	Date	Flows	Type	Days	Ccy	Zero	Discount	Present Value
						09/11/08	(16150000000.00)	XNL		USD			
09/11/08	09/12/08	1	2.36375		16,150,000,000.00	09/12/08	1,060,404.51	INT		USD			
						09/12/08	16150,000,000.00	XNL		USD			

Posting Viewer — File — Help

Number of postings: 10

Posting Date	Value Date	Account	Acct Type	Settle Acct Type	Ccy	Debit Credit	Amount
91108	09/12/08	SUSPENSE-LBHI	GENERIC		USD	CREDIT	16,151,060,404.51
09/11/08	09/12/08	1001500420-00000-0099	CASH	CASH	USD	DEBIT	16,151,060,404.51
09/11/08	09/12/08	SUSPENSE-LBHI	GENERIC		USD	DEBIT	1,060,404.51
09/11/08	09/12/08	LCPIUN-I/CO INC-LBHI	GENERIC		USD	CREDIT	1,060,404.51
09/11/08	09/12/08	SUSPENSE-LBHI	GENERIC		USD	DEBIT	16,150,000,000.00
09/11/08	09/12/08	LCPIUN-FIXED A/C-LBHI	GENERIC		USD	CREDIT	16,150,000,000.00
09/11/08	09/11/08	SUSPENSE-LBHI	GENERIC		USD	CREDIT	16,150,000,000.00
09/11/08	09/11/08	SUSPENSE-LBHI	GENERIC		USD	DEBIT	16,150,000,000.00
09/11/08	09/11/08	LCPIUN-FIXED A/C-LBHI	GENERIC		USD	DEBIT	16,150,000,000.00
09/11/08	09/11/08	1001500420-00000-0099	CASH	CASH	USD	CREDIT	16,150,000,000.00

Document Manager — File — Help

Selected document ID: 31725135   Number of documents: 2

View Document...   Diary...

Customer ID	Trade Type	Trade ID	Value Date	Amount	Currency	Carrier Method	Document ID	Document Status
LCPIUN	MM	185955H	09/12/08	16,151,060,404.51	USD	SWIFT	31725135	Dispatc
LCPIUN	MM	185955H	09/11/08	16,150,000,000.00	USD	SWIFT	31724990	Dispatc

Summit: Documents

File Action   Help

Version [2]   State [Dispatch]

Document [31725135]   Function [REC ⌄] [⌄]   DocGenDate [09/12/08]   Edited [N ⌄]

Loc [NEWYORK/LBHI]   Cust [LCPIUN]   Role [TRADING ⌄]   Rate [2.36375]   Mat Date [09/12/08]
TradeID [185955H]   Version [2]   Type [MM ⌄]   External ID [ ]
Cash amount [16,151,060,404.51]   Ccy [USD]   Structure ID [ ]
Physical amount [0.00]   Value [09/12/08]   Posting ID [352LC2F8]

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] Role [COMPANY ⌄]	
Name [CITIBANK]		Name [LEHMAN BROTHERS HOLDINGS INC.]	
Bank Type [SWIFT] Code [CITIUS33]		Bank Type [SWIFT] Code [SLHIUS3X]	
Contact Information		Contact Information	
Id/SeqNo [ ] [◇]		Id/SeqNo [ ] [◇]	
Full Name [CITIBANK]		Full Name [LEHMAN BROTHERS HOLDINGS INC.]	
Contact [ ]		Contact [ ]	
Address [ ]		Address [ ]	
Zip/Country [ ] [ ]		Zip/Country [ ] [ ]	
Fax/Telex [ ] [ ]		Fax/Telex [ ] [ ]	

Master Agreement [ ]   Warning Date [ ]   Deletion Date [09/12/08]
Acknowledge Type [ ]   Acknowledge Date [ ]   Ack Ref No [ ]
Common Ref. [ ]   Verbal Confirm [N ⌄]

[ViewTrade]   [Diary]   [Regenerate...]

Summit: Documents

File Action   Help

Version [2]   State [Dispatch]

Document [31724990]   Function [PAY ▾] [▾]   DocGenDate [09/11/08]   Edited [N ▾]

Loc [NEWYORK/LBHI]   Cust [LCPIUN]   Role [TRADING ▾]   Rate [2.36375]   Mat Date [09/12/08]
TradeID [185955H]   Version [2]   Type [MM ▾]   External ID [ ]
Cash amount [16,150,000,000.00]   Ccy [USD]   Structure ID [ ]
Physical amount [0.00]   Value [09/11/08]   Posting ID [352LC2F5]

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	Role [COMPANY ▾]
Name	CITIBANK		Name	LEHMAN BROTHERS HOLDINGS INC.	
Bank Type	SWIFT Code CITIUS33		Bank Type	SWIFT Code SLHIUS3X	
Contact Information			Contact Information		
Id/SeqNo	[ ] ◇		Id/SeqNo	[ ] ◇	
Full Name	CITIBANK		Full Name	LEHMAN BROTHERS HOLDINGS INC.	
Contact	[ ]		Contact	[ ]	
Address	[ ]		Address	[ ]	
	[ ]			[ ]	
	[ ]			[ ]	
	[ ]			[ ]	
	[ ]			[ ]	
Zip/Country	[ ] [ ]		Zip/Country	[ ] [ ]	
Fax/Telex	[ ] [ ]		Fax/Telex	[ ] [ ]	

Master Agreement [ ]   Warning Date [ ]   Deletion Date [09/11/08]
Acknowledge Type [ ]   Acknowledge Date [ ]   Ack Ref No [ ]
Common Ref. [ ]   Verbal Confirm [N ▾]

[ViewTrade]   [Diary]   [Regenerate...]