

From: Fontana, Thomas [CMB-RISK] [tf09146@imcnam.ssmb.com]
Sent: Thursday, August 07, 2008 11:44 AM
To: Foskett, Christopher M [CMB-GBKG]; Mauerstein, Michael [CMB-GBKG]
Subject: Re: Money Position Evening Close: 08/06/08

This is their usual pattern, although for several weeks now they have indeed managed their NY DDA balance far better.

Best regards,

Tom

Global Financial Institutions
Risk Management

Office: (212) 816-4986
Cell: (908) 577-2039
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----- Original Message -----

From: Foskett, Christopher M [CMB-GBKG]
To: Mauerstein, Michael [CMB-GBKG]
Cc: Fontana, Thomas [CMB-RISK]
Sent: Thu Aug 07 09:08:18 2008
Subject: Re: Money Position Evening Close: 08/06/08

I am sure it is well timed.....

Sent from my BlackBerry Wireless Handheld

----- Original Message -----

From: Mauerstein, Michael [CMB-GBKG]
To: Foskett, Christopher M [CMB-GBKG]
Cc: Fontana, Thomas [CMB-RISK]
Sent: Thu Aug 07 09:07:05 2008
Subject: FW: Money Position Evening Close: 08/06/08

Chris:

Ahead of our meeting, Lehman sold us \$1.1 billion overnight last night (in addition to the \$2B deposit). Probably unrelated to our meeting today, but possibly a demonstration of "liquidity" that Paolo will be able to point to..

From: Mastromauro, Vito [CMB-GTS]
Sent: Wednesday, August 06, 2008 6:08 PM
To: *GTS Nysc Money Position Team
Subject: RE: Money Position Evening Close: 08/06/08

The Fed wire closed this evening at 6: 00 PM Third Party, 6: 30 PM Settlement.

Broker/Dealers:

CUSTOMER
CPU TRANSFERS
USED
FINAL NUMBERS

IN
OUT

Redacted for Responsiveness

Lehman Brothers

50

1.4B

0.2B

0.8B

Redacted for Responsiveness

Broker Dealers:

Lehman Brothers- Sold \$1.140 B to us.

Financial Institutions:

Redacted for Responsiveness

"Please note buys and sells listed above are only those that we are aware of, that took place during our end of day process."

With Kind Regards

Vito Mastromauro

Cash Management-North America

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