

From: Dewilde, Patrick [CMB-FICC] [PD20840@imceu.eu.ssmb.com]
Sent: Sunday, September 14, 2008 9:58 AM
To: Mozer, Peter A [CCC-CFO]; Wilson, Peter [CCC-CFO]; Winkler, David [CCC-CFO]; Nowaskey, Kerry F [CCC-CFO]; Moseman, Loretta D [CCC-CFO]
Cc: Shohet, Zion M [CCC]; Srocke, Heinz [CMB-FIN]
Subject: RE: Urgent

We found the deals in edealer for ny and london icmu .
We need to talk to wilson to see if we found them all and in what other systems he has position apart form e dealer.
Once we have all the reconcilled data we will incorporate it in our positions.

Who is looking a private bank and at retail banks positions as we can not see them?

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

From: Mozer, Peter A [CCC-CFO]
Sent: 14 September 2008 14:56
To: Dewilde, Patrick [CMB-FICC]; Wilson, Peter [CCC-CFO]; Winkler, David [CCC-CFO]; Nowaskey, Kerry F [CCC-CFO]; Moseman, Loretta D [CCC-CFO]
Cc: Shohet, Zion M [CCC]
Subject: Re: Urgent

Yes. Correct. Need to get numbers for Citigroup Inc, but should all be collateralized sepeartely

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To: Mozer, Peter A [CCC-CFO]; Wilson, Peter [CCC-CFO]; Winkler, David [CCC-CFO]; Nowaskey, Kerry F [CCC-CFO]; Moseman, Loretta D [CCC-CFO]
Cc: Shohet, Zion M [CCC]
Sent: Sun Sep 14 09:53:20 2008
Subject: RE: Urgent

so you assume that for this prpose we consider icmu positions as if theyr were our and aggregate them in ours?

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

From: Mozer, Peter A [CCC-CFO]
Sent: 14 September 2008 14:48
To: Dewilde, Patrick [CMB-FICC]; Wilson, Peter [CCC-CFO]; Winkler, David [CCC-CFO]; Nowaskey, Kerry F [CCC-CFO]; Moseman, Loretta D [CCC-CFO]
Cc: Shohet, Zion M [CCC]
Subject: Re: Urgent

I call in 15 min. If you referring to ICMU's net position with Lehman (and others), 90% traded through Citibank London as counterparty to Street. Should already be in YOUR numbers. Part of daily citi netting process.

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To: Mozer, Peter A [CCC-CFO]; Wilson, Peter [CCC-CFO]; Winkler, David [CCC-CFO]; Nowaskey, Kerry F [CCC-CFO]; Moseman, Loretta D [CCC-CFO]
Cc: Shohet, Zion M [CCC]
Sent: Sun Sep 14 09:39:26 2008
Subject: Urgent

Icmu fx exposure

Does anybody have peters willson mobile number Can he call me on my mobile
07739 785744

We are trying to establish our position and risk but the icmu numbers appear in europe fx numbers and we need to know if
we need to include them or exclude them

Best Regards

Patrick Dewilde
FXLM
44 207 9866350