

From: Fleming, Dan (TSY) [dfleming@lehman.com]
Sent: Monday, July 7, 2008 5:10 PM (GMT)
To: Jones, Craig L [cljones@lehman.com]
Subject: RE: NFE

Not yet, will get a name. Did they stop settlements when we went short

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> From: Jones, Craig L
> Sent: Monday, July 07, 2008 1:04 PM
> To: Fleming, Dan (TSY)
> Subject: FW: NFE
>
> Fyi - we have been trying to get hold of somebody at Chase since noon
> on why our NFE went negative but we have not been able to reach
> anybody. Did Chase ever advise who would be available for these
> issues?

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> From: Rejas, Janice
> Sent: Monday, July 07, 2008 1:02 PM
> To: Jones, Craig L
> Subject: NFE

>
> 11:00AM NFE Adjustments:
> (5,258,430,678.97)
> Cash Balance: (47,279,956,243.89)
> Security Value: 236,656,704,951.99
> Shell Requirement (-): 174,592,528,359.13
> SLD Cash Lien(-): (817,392,186.82)
> Intra-Day Credit: 200,000,000.00
> Net Position 10,543,181,856.82

>
> Approved Risks(-): 1,397,249,593.17
> Credit Position 9,145,932,263.65

>
> 12:00PM NFE Adjustments:
> (5,258,430,678.90)
> Cash Balance: (47,961,154,219.83)
> Security Value: 240,247,434,892.25
> Shell Requirement (-): 191,898,175,763.62
> SLD Cash Lien(-): (824,818,448.88)
> Intra-Day Credit: 200,000,000.00
> Net Position (3,845,507,321.22)

>
> Approved Risks(-): 1,387,321,801.72
> Credit Position (5,232,829,122.94)

>
> 12:15PM NFE Adjustments:
> (5,258,430,678.97)

>	Cash Balance:	(49,615,770,102.32)
>	Security Value:	242,031,236,135.54
>	Shell Requirement (-):	177,127,928,902.24
>	SLD Cash Lien(-):	(824,818,448.88)
>	Intra-Day Credit:	200,000,000.00
>	Net Position	11,053,924,900.89
>		
>	Approved Risks(-):	1,865,433,910.61
>	Credit Position	9,188,490,990.28
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