

From: Tonucci, Paolo <paolo.tonucci@lehman.com>
Sent: Monday, July 30, 2007 9:50 AM (GMT)
To: O'Meara, Chris M (NY) <comeara@lehman.com>
Subject: RE: Bridge Book Analysis
Attach: CC Projection 0720_as of 07262007 v2_sent.xls

I will follow up with Nahill on how this is incorporated, but I believe this is already included in our daily update.

Attached is the latest from Friday. It may be revised this morning but will certainly send something out before the ALCO call.

<<CC Projection 0720_as of 07262007 v2_sent.xls>>

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> From: O'Meara, Chris M (NY)
> Sent: 30 July 2007 02:33
> To: Tonucci, Paolo
> Subject: FW: Bridge Book Analysis
>
> P - We should get this updated and sent out every day, even if stays the same from day to day. It should be an attachment to our liquidity planning pkg, and the business should be on the hook for keeping it updated and getting it to your guys every day. Thanks, C
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> From: Kirk, Alex (FID)
> Sent: Tuesday, July 24, 2007 12:10 PM
> To: Tonucci, Paolo; O'Meara, Chris M (NY); Mitrokostas, Paul
> Subject: FW: Bridge Book Analysis
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> _____
> From: Riedell, Justin
> Sent: Tuesday, July 24, 2007 11:47 AM
> To: Kirk, Alex (FID)
> Cc: Konigsberg, Michael; Toal, Peter J
> Subject: Bridge Book Analysis
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> Alex,
>
> Mike and Peter asked me to send the attached spreadsheet your way. It provides timing details for our various bridge commitments.
>
> Best,
> Justin
>
> << File: Bridge Exposure_Timing and Funding_7-23-07_vFinal.xls >>
>
> Justin Riedell | jriedell@lehman.com

> Lehman Brothers | High Yield Capital Markets
> w: 212.526.0294 | m: 917.763.9731 | f: 646.834.2730
>
> Disclaimer: This message is a product of high yield capital markets and is not a research report.
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