
From: LaRocca, Gerard: Barclays Capital (NYK)
Sent: Monday, September 29, 2008 6:27 PM
To: Ricci, Rich: Barclays Capital; Keegan, Mike : Barclays Capital
Subject: FW: DK's

From: Haley, John: Operations (NYK)
Sent: Monday, September 29, 2008 6:25 PM
To: LaRocca, Gerard: Barclays Capital (NYK); Rodefeld, John: Operations (NYK)
Subject:

Detail in reference to the Collateral sent back to Lehman on 9/18.

A list of 2,145 cusip were deemed by the business to be excluded from the collateral to be delivered to Barclays to secure the reverse repo.

Throughout Thursday 9/18, some of this collateral was delivered Barclays. At 7:40 BONY identified a list of items that were pledged which were on this exclusion list; 67 items totalling \$371million. This list was sent to Lehman and they requested these items back.

BONY again ran the query at 9:15 and at that time identified 94 items with a value of 289.4 million. This was also sent to Lehman to request back however only a few small issues were actually sent back leaving Barclays with 289.0 of that collateral when the day ended.

In summary they delivered **67 items worth 371MM that we didn't want and we sent them back** and the 289 delivered later in the day we kept

john