

**From:** Palchynsky, John N [jpalchyn@lehman.com]  
**Sent:** Monday, September 15, 2008 3:08 PM (GMT)  
**To:** Jones, Craig L [cljones@lehman.com]; Ullman, Neal (NY) [Neal.Ullman@lehman.com]; Hraska, James W [JHraska@lehman.com]; Fleming, Dan (TSY) [dfleming@lehman.com]; Fondacaro, Jack [jfondaca@lehman.com]  
**Cc:** Denig, Nancy [nbayne@lehman.com]; Policke, Ricky [rpolicke@lehman.com]; Feraca, John [joferaca@lehman.com]; Legotte, Lenny [llegotte@lehman.com]; Aronow, David G [daronow@lehman.com]; Garner, Anna [agarner@lehman.com]; Aprigliano, Sindy [Sindy.Liu@LEHMAN.COM]  
**Subject:** RE: Pledge Assets to the Fed

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Just did an experimental allocation to the Fed PDCF profile. The system swept up 72 billion in eligible securities that are already sitting at JPChase. There is an additional 2.16 billion in collateral locked in manually allocated Tri-party trades that do not get released on a daily basis. Not sure if these intra-day numbers help you.

-----Original Appointment-----

From: Jones, Craig L  
Sent: Monday, September 15, 2008 10:58 AM  
To: Ullman, Neal (NY); Hraska, James W; Fleming, Dan (TSY); Palchynsky, John N; Fondacaro, Jack  
Cc: Denig, Nancy; Policke, Ricky; Feraca, John; Legotte, Lenny; Aronow, David G; Garner, Anna; Aprigliano, Sindy  
Subject: Updated: Pledge Assets to the Fed  
When: Monday, September 15, 2008 11:15 AM-11:45 AM (GMT-05:00) Eastern Time (US & Canada).  
Where: conf. call

(1) ACCESS NUMBER  
TOLL-FREE 866-779-0772  
INTERNATIONAL 334-309-0261

(2) Meeting Number \*1590131759\*