

**From:** Aprigliano, Sindy [Sindy.Liu@LEHMAN.COM]  
**Sent:** Thursday, September 18, 2008 8:22 PM (GMT)  
**To:** Fleming, Dan (TSY) [dfleming@lehman.com]  
**Subject:** RE: Collateral pledge to Barclays

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I see you you're saying we would need to pledge them to the PDCF tonight.

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> \_\_\_\_\_  
> From: Fleming, Dan (TSY)  
> Sent: Thursday, September 18, 2008 4:22 PM  
> To: Aprigliano, Sindy; Palchynsky, John N; Azerad, Robert; Hraska, James W; Aronow, David G; Ullman, Neal (NY); Policke, Ricky  
> Subject: RE: Collateral pledge to Barclays  
>  
> Yes but we will need to fund the 4.5bn box loan again  
>  
> \_\_\_\_\_  
> From: Aprigliano, Sindy  
> Sent: Thursday, September 18, 2008 4:21 PM  
> To: Fleming, Dan (TSY); Palchynsky, John N; Azerad, Robert; Hraska, James W; Aronow, David G; Ullman, Neal (NY); Policke, Ricky  
> Subject: RE: Collateral pledge to Barclays  
>  
> I thought PDCF was already moving over?  
>  
> \_\_\_\_\_  
> From: Fleming, Dan (TSY)  
> Sent: Thursday, September 18, 2008 4:20 PM  
> To: Palchynsky, John N; Aprigliano, Sindy; Azerad, Robert; Hraska, James W; Aronow, David G; Ullman, Neal (NY); Policke, Ricky  
> Subject: RE: Collateral pledge to Barclays  
>  
> Can we move the bank loan collateral over, otherwise large box loan again or PDCF  
>  
> \_\_\_\_\_  
> From: Palchynsky, John N  
> Sent: Thursday, September 18, 2008 4:16 PM  
> To: Aprigliano, Sindy; Azerad, Robert; Hraska, James W; Aronow, David G; Ullman, Neal (NY); Policke, Ricky  
> Cc: Fleming, Dan (TSY)  
> Subject: RE: Collateral pledge to Barclays  
>  
> The plan was to pledge to BONY today only the amount of collateral that was allocated to last night's Fed PDCF and Fed Open Market  
> Tri-party trades.  
>  
> \_\_\_\_\_  
> From: Aprigliano, Sindy  
> Sent: Thursday, September 18, 2008 3:59 PM

> To: Azerad, Robert; Hraska, James W; Palchynsky, John N; Aronow, David  
> G; Ullman, Neal (NY); Policke, Ricky  
> Cc: Fleming, Dan (TSY)  
> Subject: RE: Collateral pledge to Barclays

> Apologies - included some of the bankloan in the earlier list.

> << OLE Object: Picture (Metafile) >>

> Was the collateral allocated to Chase for the bankloan also moved over  
> to Barclays?

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> From: Aprigliano, Sindy  
> Sent: Thursday, September 18, 2008 3:40 PM  
> To: Azerad, Robert; Hraska, James W; Palchynsky, John N; Aronow,  
> David G; Ullman, Neal (NY); Policke, Ricky  
> Cc: Fleming, Dan (TSY)  
> Subject: RE: Collateral pledge to Barclays

> Breakdown of what would be staying behind:  
> << OLE Object: Picture (Metafile) >>

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> From: Azerad, Robert  
> Sent: Thursday, September 18, 2008 3:17 PM  
> To: Hraska, James W; Aprigliano, Sindy; Palchynsky, John N; Aronow,  
> David G; Ullman, Neal (NY); Policke, Ricky  
> Cc: Fleming, Dan (TSY)  
> Subject: RE: Collateral pledge to Barclays

> How much is staying behind tonight? (by asset class if possible)

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> From: Hraska, James W  
> Sent: Thursday, September 18, 2008 3:16 PM  
> To: Aprigliano, Sindy; Palchynsky, John N; Aronow, David G; Ullman,  
> Neal (NY); Policke, Ricky  
> Cc: Azerad, Robert; Fleming, Dan (TSY)  
> Subject: RE: Collateral pledge to Barclays

> Only the collat in the programs.

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> From: Aprigliano, Sindy  
> Sent: Thursday, September 18, 2008 3:15 PM  
> To: Hraska, James W; Palchynsky, John N; Aronow, David G; Ullman,  
> Neal (NY); Policke, Ricky  
> Cc: Azerad, Robert; Fleming, Dan (TSY)  
> Subject: Collateral pledge to Barclays  
> Importance: High

> Can someone please confirm what collateral was pledged over to  
> Barclays? - the entire 074 & 636 boxes or just the collateral that was

- > pledged yesterday to the TSLF, PDCF and OMO? We need to understand
- > how this correlates with the cash agreement from Barclays.
- >
- > Thanks,
- > **Sindy**
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