

Craig M
Delany@JPMCHASE

To: Donald McCree/JPMCHASE@JPMCHASE
cc:
Subject: Re: Fw: triparty exposure - counterparties greater than 500mm

09/14/2008 11:55 AM

Still waiting on ed corral to provide more granular detail. We are going to start with leh and

Redacted

☞ Donald McCree

----- Original Message -----

From: Donald McCree
Sent: 09/14/2008 11:22 AM EDT
To: Craig Delany
Subject: Re: Fw: triparty exposure - counterparties greater than 500mm

thx whats the approximate eta of the more complete analysis

☞ Craig M Delany/JPMCHASE

Craig M
Delany@JPMCHASE

To: "Donald McCree" <Donald.McCree@jpmorgan.com>
cc
Subject: Fw: triparty exposure - counterparties greater than 500mm

09/14/2008 10:50 AM

Forgot to cc: you. Sorry.

☞ Craig M Delany

----- Original Message -----

From: Craig M Delany
Sent: 09/14/2008 10:46 AM EDT
To: Mike Cavanagh; Heidi Miller; Ed Corral; David Weisbrod
Subject: Fw: triparty exposure - counterparties greater than 500mm

Assumes all tss market values are correct mid market valuations. This may NOT be a good assumption for collateral priced by the collateral provider (ie leh, Redacted Tss is going to provide a breakdown by client all mv when priced by collateral provider.

This is analysis on ALL triparty positions (eligible and ineligible). We're waiting on data to do the analysis as previously discussed on our call.

Product level detail enclosed....

☞ Jonathan D Platt

----- Original Message -----

From: Jonathan D Platt
Sent: 09/14/2008 10:38 AM EDT
To: Craig Delany
Subject: triparty exposure - counterparties greater than 500mm

Client	Exposure
Lehman	1,274,578,058
Redacted	(6,963,750,897)
	(9,773,362,194)
	(162,941,327)
	(4,590,470,985)
	(699,130,278)
	(1,296,434,872)
	(915,939,746)
	(192,290,483)
	(2,867,156,104)
Total	(26,186,898,829)

[attachment "triparty exposure - counterparties greater than 500mm.xls" deleted by Donald McCree/JPMCHASE]