



To: Michael A Mego/JPMCHASE@JPMCHASE  
 cc: Jon Ciciola/JPMCHASE@JPMCHASE, Lika Vaivao/JPMCHASE@JPMCHASE, Ray Stancil/JPMCHASE@JPMCHASE  
 Subject: Re: Lehman NFE URGENT

09/12/2008  
 09:43 AM

Is that:

Investor margin ~ \$4 billion  
 Excess Collateral ~ \$6 billion  
 New Debit - \$5 billion  
 Extra coll from this week - \$2 billion

Thanks,

EC.  
 \*Michael A Mego/JPMCHASE



Michael A Mego/JPMCHASE

09/12/2008 09:40 AM

To: Ed Corral/JPMCHASE@JPMCHASE  
 cc: Jon Ciciola/JPMCHASE@JPMCHASE, Lika Vaivao/JPMCHASE@JPMCHASE, Ray Stancil/JPMCHASE@JPMCHASE  
 Subject: Re: Lehman NFE URGENT

The CRED screen can not show anything greater than \$9,999,999,999.99 on the NFE Adjustments. The TOP screen shows the net Debit of -\$17,461,411,175.24

Thanks,

Michael A. Mego  
 Assistant Vice President  
 Broker Dealer Services  
 469-477-1953

```

102 JPMORGAN CHASE BANK SECURITY CLEARANCE 12-SEP08 09:28:14 32VES
COMMAND: CRED ACCOUNT: DG92 ACTION: QUE:
Dealer: LBZ Tran number: 47108 Dir Ref:
Message type: DELIVER Status: AWAIT
Security: TPRX 11/15/28 5.25 Par amt: 189,000,000
With: FRB NYC/PEND RECON
Money: 0.00 Price: 41.012 Accr Int: 0.0000
Value: 77,512,681.96 Risk: 77,512,681.96 (100.00%)
Approvals Outstanding
Unapproved Risk Items: 31 Risk Amount: 223,782,004.61
Credit Information
NFE Adjustments: .24 Inter-Bank GCF: 2,366,817,854.58
Cash Balance: -85,966,293,209.91 Money only
Security Value: 126446131767.23 Credits (+): 0.00
Debits (-): 0.00
Shell Requirement(-): 14,498,477,571.78 Security Value: 126446131767.23
SLD Lien(-): 9,332,257,169.82 Collateral Pledged: 5,957,273,651.13
Intra-day Credit: 0.00 Uncollat Sec Value:
Net Position 1,592,692,640.47
Approved Risks(-): 1,592,437,520.95
Credit Position 255,119.53
CRED01-S-001 Next unapproved risk
  
```

VT400-7 -- be3arp.bdas.jpmorganchase.com via TELNET

4196, 48 01:49:14 Num Hold

12-SEP08 09:38:25 32VF3

COMMAND: CRED ACCOUNT: DG92 SEC-TYPE: STATUS: SETL REC-TYPE: WDDB

OPTIONS:

DLR	TY	SECURITY	PAR	X 1M	MONEY	OTHERSIDE	JPM #	S
1	LCE	WD	0		5000000000.00	RISK MANAGEMENT	35873	S
2	LXT	WD	0		5000000000.00	RISK MANAGEMENT	35874	S
3	LXT	WD	0		670,063.92	MARG LXG - ZNTF	35957	S
4	LBI	WD	0		26,027,544.94	MARG LXI - Z99Z	36749	S
5	LBI	WD	0		6,090,220.50	MARG LXI - Z9AX	36751	S
6	LBI	WD	0		8,660,422.75	MARG LXI - ZSGZ	36753	S
7	LBI	WD	0		4,002,351.40	MARG LXI - Z9AC	36755	S
8	LBI	WD	0		7,418,468.98	MARG LXI - Z9AS	36757	S
9	LBI	WD	0		1,002,062.64	MARG LXI - ZSYJ	36759	S
10	LBI	WD	0		17,505,223.44	MARG LXI - ZTBL	36761	S
11	LBI	WD	0		12,185,777.97	MARG LXI - ZDRZ	36763	S
12	LBI	WD	0		50,123,703.12	MARG LXI - ZSKE	36765	S
13	LBI	WD	0		40,164,873.00	MARG LXI - ZDRZ	36767	S
14	LBI	WD	0		7,120,492.88	MARG LXI - Z99Z	36769	S
15	LBI	WD	0		25,083,462.86	MARG LXI - ZSG9	36771	S
16	LBI	WD	0		65,001,596.52	MARG LXI - ZNT9	36773	S
TOT# = 250 TOT PAR =			0.00		TOT\$ = 17,461,411,175.24		ACTION:	
TOPX01-S-002 MORE			36773					

Treasury & Securities Services -- C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660

Treasury & Securities Services -- C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660

Ed Corral/JPMCHASE  
09/12/2008 08:33 AM  
Is the SLD lien all the debits we have on against their NFE?

To: Michael A Mego/JPMCHASE@JPMCHASE  
cc: Jon Ciciola/JPMCHASE@JPMCHASE, Lika Vaivao/JPMCHASE@JPMCHASE, Ray Stancil/JPMCHASE@JPMCHASE  
Subject: Re: Lehman NFE URGENT

If not, please tell me what and how much those debits are.

Thanks,

EC  
Michael A Mego/JPMCHASE

Michael A Mego/JPMCHASE  
09/12/2008 09:29 AM  
Ed,

To: Ed Corral/JPMCHASE@JPMCHASE  
cc: Jon Ciciola/JPMCHASE@JPMCHASE, Lika Vaivao/JPMCHASE@JPMCHASE, Ray Stancil/JPMCHASE@JPMCHASE  
Subject: Re: Lehman NFE URGENT

Right now they are flat on NFE. They have transaction building up because of the pending risk is greater than their NFE.

Thanks,

Michael A. Mego  
Assistant Vice President  
Broker Dealer Services  
469-477-1953

102\* JPMORGAN CHASE BANK SECURITY CLEARANCE 12-SEP08 09:28:14 32VE3

COMMAND: CRED ACCOUNT: DG92 ACTION: QUE:

Dealer: LBZ Tran number: 47108 Dir Ref:  
 Message type: DELIVER Status: AWAIT  
 Security: TPRX 11/15/28 5.25 Par amt: 189,000,000  
 With: FRB NYC/PEND RECON  
 Money: 0.00 Price: 41.012 Accr Int: 0.0000  
 Value: 77,512,681.96 Risk: 77,512,681.96 (100.00%)

Approvals Outstanding

Unapproved Risk Items: 31 Risk Amount: 223,782,004.61

Credit Information

NFE Adjustments:	.24	Inter-Bank GCF:	2,366,817,854.58
Cash Balance:	-85,966,293,209.91	Money only	
Security Value:	126446131767.23	Credits (+):	0.00
Shell Requirement(-):	14,498,477,571.78	Debits (-):	0.00
SLD Lien(-):	9,332,257,169.82	Security Value:	126446131767.23
Intra-day Credit:	0.00	Collateral Pledged:	5,957,273,651.13
Net Position	1,592,692,640.47	Uncollat Sec Value:	
Approved Risks(-):	1,592,437,520.95		120,488,858,116.10
Credit Position	255,119.53		

CRED01-S-001 Next unapproved risk

\* Treasury & Securities Services - C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660

Treasury & Securities Services - C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660

Ed Corral/JPMCHASE  
 09/12/2008 08:26 AM  
 What do you mean by credit and the - symbol?

To: Michael A Mego/JPMCHASE@JPMCHASE  
 cc: Jon Ciciola/JPMCHASE@JPMCHASE, Lika Vaivao/JPMCHASE@JPMCHASE  
 Subject: Lehman NFE URGENT

Are they long or short?

Thanks,

EC  
 Michael A Mego/JPMCHASE

Michael A Mego/JPMCHASE  
 09/12/2008 09:23 AM  
 Ed,

To: Ed Corral/JPMCHASE@JPMCHASE  
 cc: Jon Ciciola/JPMCHASE@JPMCHASE, Lika Vaivao/JPMCHASE@JPMCHASE  
 Subject: Lehman NFE URGENT

NFE: Credit Position -6,620,342.36

Thanks,

Michael A. Mego  
 Assistant Vice President  
 Broker Dealer Services  
 469-477-1953

4204.75 V1400-7 -- be3arp.bdas.jpmorganchase.com via TELNET 01:31:30 Num Caps

JPMORGAN CHASE BANK SECURITY CLEARANCE 12-SEP08 09:23:35 32VF3

COMMAND: TOP ACCOUNT: DG92 SEC-TYPE: STATUS: SETL REC-TYPE: WDDB

OPTIONS:

DLR	TY	SECURITY	PAR	X 1M	MONEY	OTHERSIDE	JPM #	S
1	LCE	WD	0		5000000000.00	RISK MANAGEMENT	35873	S
2	LXT	WD	0		5000000000.00	RISK MANAGEMENT	35874	S
3	LXT	WD	0		670,063.92	MARG LXG - ZNTF	35957	S
4	LBI	WD	0		26,027,544.94	MARG LXI - Z99Z	36749	S
5	LBI	WD	0		6,090,220.50	MARG LXI - Z9AX	36751	S
6	LBI	WD	0		8,660,422.75	MARG LXI - ZSGZ	36753	S
7	LBI	WD	0		4,002,351.40	MARG LXI - Z9AC	36755	S
8	LBI	WD	0		7,418,468.98	MARG LXI - Z9AS	36757	S
9	LBI	WD	0		1,002,062.64	MARG LXI - ZSYJ	36759	S
10	LBI	WD	0		17,505,223.44	MARG LXI - ZTBL	36761	S
11	LBI	WD	0		12,185,777.97	MARG LXI - ZDRZ	36763	S
12	LBI	WD	0		50,123,703.12	MARG LXI - ZSKE	36765	S
13	LBI	WD	0		40,164,873.00	MARG LXI - ZDRZ	36767	S
14	LBI	WD	0		7,120,492.88	MARG LXI - Z99Z	36769	S
15	LBI	WD	0		25,083,462.86	MARG LXI - ZSG9	36771	S
16	LBI	WD	0		65,001,596.52	MARG LXI - ZNT9	36773	S
TOT# =			250	TOT PAR =	0.00	TOT\$ =	17,461,411,175.24	ACTION: <input type="checkbox"/>
TOPX01 - S - 002 MORE						36773		

Treasury & Securities Services -- C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660

Treasury & Securities Services -- C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660

Ed Corral/JPMCHASE To: Michael A Mego/JPMCHASE@JPMCHASE, Lika Vaivao/JPMCHASE@JPMCHASE, Jon Ciciola/JPMCHASE@JPMCHASE  
 cc  
 09/12/2008 08:16 AM Subject: Lehman NFE URGENT

What is Lehman's NFE position right now and what are the NFE debits we have on?

Top of the house waiting for the answer.

Thanks,

EC.