



Michael A Mego To: Ray Stancil/JPMCHASE@JPMCHASE, Ed Corral/JPMCHASE@JPMCHASE
cc: Jon Ciciola/JPMCHASE@JPMCHASE
Subject: Lehman Items Update

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11:55 PM



All,

Here is an update for tonight on Lehman Brothers.

- Currently the Term trades amount to \$23 billion which are about 53 trades. Currently we are going to watch the Bailment Account Term Repo Money until further notice.
- Instead of putting in a Debit(WDDDB) daily for \$5 billion on the LCE account and having it drop overnight. We have asked to put in a \$5 billion debit on the LCE intra day line of Credit so as to always have a debit on the account at all times.
- We have secured \$1.9 billion of cash from Lehman and it is setup on our cash Collateral GL. We have secured \$5 billion of cash from the Lehman Brothers Holding Inc account and Credited the Cash Collateral GL tonight. The total cash secured on our cash Ledger now is \$6,900,000,000
- We have put 6 CUSIP's on hold on their LCE account, Lehman Brothers Holding Inc. The total Market value is \$5.2 billion.
- Yesterday's Tri-Party Balance for Lehman Brothers was \$120,442,495,304. Today's current Tri-Party balance is **\$90,489,557,828**
- Lehman had a Fail Financing Loan of \$1,422,000,000. We locked collateral with a market value that totaled \$2,903,342,201
- Lehman pledged Cash to Tri-Party Investors of \$3,410,825,000

Thanks,

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