



Lika  
Vaivao

To: Karen May Sharf/JPMCHASE@JPMCHASE, Gail Inaba/JPMCHASE@JPMCHASE, Ed Corral/JPMCHASE@JPMCHASE, Jon Ciciola/JPMCHASE@JPMCHASE  
cc: Michael A Mego/JPMCHASE@JPMCHASE  
Subject: Re: Need your help for Lehman collateral

09/12/2008  
02:04 PM

Karen.

As requested:

1. **Additional Collateral from Lehman Holding** - Attached is the box report for the first additional collateral we received - in Dealer ID Box LCE



2. **Corporate Securities Held in Loan** - Attached is the report on Loan 5 in the GSI Box which was the new collateral received for benefit of all of JPM, not just Clearance. Please note that these securities were released this morning.



3. **Opening Margin Hold on NFE** - The NFE Hold for Intraday margining this morning was 4,489,765,170.46 (TOTS at the bottom right of the screen)

Client: JPMorgan Chase Bank Security Clearance for U.S. and Digital

File Edit Connection Setup Marg Window Help

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16

0001\* JPMORGAN CHASE BANK SECURITY CLEARANCE 12 SEP08 13:32:52129VE3

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

OPTIONS: TXT EQ 'MARG'

DLR	TY	SECURITY	PAR	X 1M	MONEY	OTHERSIDE	JPM #	S
1	BT	WD	0		25,203,948.76	MARG LXI -ZGXA	36811	\$
2	BT	WD	0		2,853,733.31	MARG LXI -Z998	36813	\$
3	LBI	WD	0		56,235,134.50	MARG LXI -ZBG7	37202	\$
4	LBI	WD	0		12,741,237.97	MARG LXI -ZBG7	37213	\$
5	LXI	WD	0		35,805,007.39	MARG LXG -ZMIX	37565	\$
6	LXT	WD	0		73,710,663.21	MARG LXG -ZFI1	37567	\$
7	LXT	WD	0		1,741,248.36	MARG LXG -ZRYX	37569	\$
8	LXT	WD	0		40,049,104.43	MARG LXG -ZFIA	37571	\$
9	LXT	WD	0		502,533.23	MARG LXG -ZFSP	37573	\$
10	LXT	WD	0		1,098,586.32	MARG LXG -ZGXJ	37575	\$
11	LXT	WD	0		3,496,767.54	MARG LXG -ZGXP	37577	\$
12	LXT	WD	0		1,399,270.37	MARG LXG -ZG XK	37579	\$
13	LXT	WD	0		32,333,821.73	MARG LXG -ZGLK	37581	\$
14	LXT	WD	0		1,563,387.86	MARG LXG -ZNT1	37583	\$
15	LXT	WD	0		225,561.33	MARG LXG -Z7MA	37585	\$
16	LXT	WD	0		88,277.80	MARG LXG -Z7MB	37587	\$
TOT#=			244	TOT PAR=	0.00	TOTS=	4,489,765,170.46	ACTION: M
TOPX01 S-002 MORE							37587	

244, 75 | V1400-7 -- be2asp.bcas.jpmorganchase.com via TELNET | 09/12/08 [Show hidden icons]

4. **Current NFE Credit Screen** - The net credit position for Lehman GSI is 1,531,012.69 (Credit Position displayed on the bottom left of the screen)

\*102\* JPMORGAN CHASE BANK SECURITY CLEARANCE 12-SEP-08 13:42:05129VE3  
 COMMAND: CRED ACCOUNT: D692 ACTION: N QUE:  
 Dealer: LYD Tran number: 56885 Dir Ref:  
 Message type: DELIVER Status: AWAIT  
 Security: TPRX 08/15/28 5.5 Par amt: 50,000,000  
 With: JPMCHASE/CCC/G68027  
 Money: 0.00 Price: 41.443 Accr Int: 0.0000  
 Value: 20,721,500.40 Risk: 20,721,500.40 (100.00%)

Approvals Outstanding

Unapproved Risk Items:	69	Risk Amount:	1,816,839,804.08
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Credit Information

NFE Adjustments:	.04	Inter-Bank GCF:	2,386,817,854.58
Cash Balance:	-23,671,566,693.54	Money only	
Security Value:	124630456001.48	Credits (+):	0.00
Shell Requirement(-):	90,421,088,615.75	Debits (-):	10.776.45
SLD Lien(-):	1,018,992,896.97	Security Value:	124630456001.48
Intra-day Credit:	0.00	Collateral Pledged:	3,446,528,610.58
Net Position:	1,372,121,844.13	Uncollat Sec Value:	
Approved Risks(-):	1,370,590,331.44		121,181,927,390.89
<b>Credit Position</b>	<b>1,531,012.69</b>		

CRE801-S-001 Next unapproved risk

243.46 | VT400-7 ~ De3sp.odes.jpmorganchase.com via TELNET | 09:16:22 Num | Caps

*Makelika Vaivao*  
**Vice President**

**JP Morgan Chase NA**

**WSS Broker Dealer Clearance**

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