

---

**From:** Aronow, David G [daronow@lehman.com]  
**Sent:** Wednesday, September 17, 2008 11:01 PM  
**To:** Policke, Ricky; Hraska, James W; Hadingham, Peter  
**Cc:** kevin.caffrey@bnymellon.com; Haley, John: Operations (NYK)  
**Subject:** FW: Purchased & Excluded Mortgage Asset Files  
**Attachments:** Excluded Mortgage Assets 09-17-2008.xls

Ricky/Jim/Peter,

Attached are the cusips associated with the book that we were told on the call will be excluded from the movements tomorrow. These cusip should not be part of the pledge to BONY according to our earlier conversation

David

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

From: kevin.caffrey@bnymellon.com [mailto:kevin.caffrey@bnymellon.com]  
Sent: Wednesday, September 17, 2008 10:49 PM  
To: Aronow, David G  
Subject: Fw: Purchased & Excluded Mortgage Asset Files

Dave,

Please see below for exclusion cusips.

Kevin

----- Forwarded by Kevin P. Caffrey/NY/DOMESTIC/BNY on 09/17/2008 10:48 PM -----

Kevin P.  
Caffrey/NY/DOMES  
TIC/BNY

09/17/2008 10:46  
PM

daronow@lehman.com,  
john.haley@barclayscapital.com

To

cc

Subject

Fw: Purchased & Excluded Mortgage  
Asset Files

Dave,

Below is the list of cusips that need to be excluded on the pledge of DTC collateral for the Barclay transaction.

Kevin

----- Forwarded by Kevin P. Caffrey/NY/DOMESTIC/BNY on 09/17/2008 10:42 PM -----

<David.Petrie@barclayscapital.com>  
09/17/2008 02:56 PM  
To: <kevin.caffrey@bnymellon.com>  
cc: <art.certosimo@bnymellon.com>  
Subject: Fw: Purchased & Excluded Mortgage Asset Files

List of possible exclusions.

David

----- Original Message -----  
From: King, Stephen: Markets (NYK)  
To: Petrie, David: Markets (NYK)  
Sent: Wed Sep 17 14:42:52 2008  
Subject: Purchased & Excluded Mortgage Asset Files

<<Excluded Mortgage Assets 09-17-2008.xls>>

---

This e-mail may contain information that is confidential, privileged or otherwise protected from disclosure. If you are not an intended recipient of this e-mail, do not duplicate or redistribute it by any means. Please delete it and any attachments and notify the sender that you have received it in error. Unless specifically indicated, this e-mail is not an offer to buy or sell or a solicitation to buy or sell any securities, investment products or other financial product or service, an official confirmation of any transaction, or an official statement of Barclays. Any views or opinions presented are solely those of the author and do not necessarily represent those of Barclays. This e-mail is subject to terms available at the following link: [www.barcap.com/emaildisclaimer](http://www.barcap.com/emaildisclaimer). By messaging with Barclays you consent to the foregoing. Barclays Capital is the investment banking division of Barclays Bank PLC, a company registered in England (number 1026167) with its registered office at 1 Churchill Place, London, E14 5HP. This email may relate to or be sent from other members of the Barclays Group.

---

(See attached file: Excluded Mortgage Assets 09-17-2008.xls)

The information contained in this e-mail, and any attachment, is confidential and is intended solely for the use of the intended recipient. Access, copying or re-use of the e-mail or any attachment, or any information contained therein, by any other person is not authorized. If you are not the intended recipient please return the e-mail to the sender and delete it from your computer. Although we attempt to sweep e-mail and attachments for viruses, we do not guarantee that either are virus-free and accept no liability for any damage sustained as a result of viruses.

Please refer to <http://disclaimer.bnymellon.com/eu.htm> for certain disclosures relating to European legal entities.

-----

This message is intended only for the personal and confidential use of the designated recipient(s) named above. If you are not the intended recipient of this message you are hereby notified that any review, dissemination, distribution or copying of this message is strictly prohibited. This communication is for information purposes only and should not be regarded as an offer to sell or as a solicitation of an offer to buy any financial product, an official confirmation of any transaction, or as an official statement of Lehman Brothers. Email transmission cannot be guaranteed to be secure or error-free. Therefore, we do not represent that this information is complete or accurate and it should not be relied upon as such. All information is subject to change without notice.

-----  
IRS Circular 230 Disclosure:

Please be advised that any discussion of U.S. tax matters contained within this communication (including any attachments) is not intended or written to be used and cannot be used for the purpose of (i) avoiding U.S. tax related penalties or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.