

From: Jones, Craig L [cljones@lehman.com]
Sent: Thursday, June 19, 2008 10:04 PM (GMT)
To: Feraca, John [joferaca@lehman.com]; Servidio, Lawrence P [lservid@lehman.com]
Subject: NFE

Fyi - Today we moved several unencumbered assets (Sasco, Freedom, Spruce, Pine, Fenway) to LCPI's DTC box at Chase to generate an additional \$5.4bn of NFE. This will help us absorb the increase in the intraday margining that Chase wants to implement. This could also be a good source of additional intraday liquidity.

Craig

From: Jones, Craig L
Sent: Thursday, June 19, 2008 5:37 PM
To: Fleming, Dan (TSY); Palchynsky, John N; Hraska, James W; Zedlovich, Paul; Policke, Ricky; Steffens, Ed; Duffy, Maureen B; Abary, Raymond

Cc: Coletta, Kristen; Rejas, Janice
Subject: FW: LCD

The collateral pledges have been completed to Chase and we can see the NFE increased by ~\$5.4bn.
Thanks for your help.
Craig

From: Abary, Raymond
Sent: Thursday, June 19, 2008 5:32 PM
To: Jones, Craig L
Subject: LCD

