



**Ed Corral** To: william.walsh@ny.frb.org  
cc: David A. Weisbrod/JPMCHASE@JPMCHASE, Jane Buyers-  
Russo/JPMCHASE@JPMCHASE, Robert T. Collieran/JPMCHASE@JPMCHASE, Robert  
09/15/2008 M Macallister/JPMCHASE@JPMCHASE  
09:02 PM Subject: Lehman PDCF Repo

Per your request:

- The assets in Lehman's 9/15/2008 PDCF repo of \$28 billion are of comparable type to the assets that were in Lehman's tri-party book on 9/12/2008
- The assets were all pledged by Lehman Brothers Inc. (the broker dealer).
- To the best of our knowledge, there are not any Lehman Brothers Holding Inc. securities collateralizing this PDCF Repo

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