



To: Marco Brandimarte/JPMCHASE
 cc:
 Subject: Re: Fw: PDCF schedule

09/15/2008
 07:33 AM

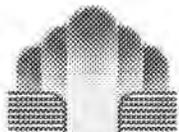
Let me have the Lehman schedule asap.

Thanks,

EC.

JPMorgan Chase Broker Dealer Services - Tel 718-242-0291 Fax 718-242-3778

JPMorgan Chase Broker Dealer Services - Tel 718-242-0291 Fax 718-242-3778



Marco
 Brandimarte/JPMCHASE

To: Ed Corral/JPMCHASE@JPMCHASE
 cc:
 Subject: Re: Fw: PDCF schedule

09/15/2008 07:25 AM

Calls were put in with Jeff and Susan, but no return.

Received the Lehman.

Best Regards,

Marco Brandimarte

Treasury & Securities Services -- C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660

Treasury & Securities Services -- C&A Clearance and Settlement Services - Tel (212) 623-0420 Fax (212) 623-0660



Ed
 Corral/JPMCHASE

To: Marco Brandimarte/JPMCHASE@JPMCHASE
 cc:
 Subject: Re: Fw: PDCF schedule

09/15/2008 07:21 AM

Check, but they did, I believe.

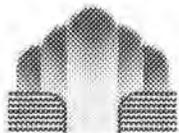
Did you get a new schedule for Lehman?

Thanks,

EC.

JPMorgan Chase Broker Dealer Services - Tel 718-242-0291 Fax 718-242-3778

JPMorgan Chase Broker Dealer Services - Tel 718-242-0291 Fax 718-242-3778



Marco
 Brandimarte/JPMCHASE

To: Ed Corral/JPMCHASE@JPMCHASE
 cc:
 Subject: Re: Fw: PDCF schedule

09/14/2008 11:01 PM

Thanks Ed. Any word if Fed lifted the restriction of seller priced securities. I could always follow up with Jeff in the A.M.

Best Regards,

Marco Brandimarte
Ed Corral/JPMCHASE



**Ed
Corral/JPMCHASE**

09/14/2008 10:42 PM

To "Marco Brandimarte" <Marco.Brandimarte@jpmorgan.com>
cc
Subject Fw: PDCF schedule

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

From: Jeffrey.Moore

Sent: 09/14/2008 09:43 PM AST

To: Ed Corral

Cc: Annmarie.RoweStraker@ny.frb.org; Chris.Burke@ny.frb.org; Spence.Hilton@ny.frb.org;
Susan.McLaughlin@ny.frb.org

Subject: Re: PDCF schedule

Ed,

Attached below is a revised PDCF collateral schedule inclusive of Trust Receipts.

Jeff Moore
Markets Group
Federal Reserve Bank of New York
Phone (212) 720-1558

ED.CORRAL@jpmorgan.com

09/14/2008 09:19 PM

To Jeffrey.Moore@ny.frb.org
cc Annmarie.RoweStraker@ny.frb.org, Chris.Burke@ny.frb.org, Spence.Hilton@ny.frb.org,
Susan.McLaughlin@ny.frb.org
Subject Re: PDCF schedule

I don't see Trust Receipts right away. Also, minor point, but Bankers Acceptances and CDs usually get better haircuts, but that can be an issue for another day.

Let me know if you are going to change it.

Thanks,

EC.
Jeffrey.Moore@ny.frb.org To: ed.corral@jpmorgan.com
09/14/2008 09:06 PM cc: Annmarie.RoweStraker@ny.frb.org, Susan.McLaughlin@ny.frb.org, Chris.Burke@ny.frb.org,
Spence.Hilton@ny.frb.org
Subject: PDCF schedule

**** STRICTLY CONFIDENTIAL ****

Ed,

Attached below is the proposed PDCF collateral schedule. Please let us know if you have any comments/questions.

Regards,
Jeff

Jeff Moore
Markets Group
Federal Reserve Bank of New York
Phone (212) 720-1558[attachment "PDCF_Haircut_Schedule_JPMC_080914.DOC" deleted by Ed Corral/JPMCHASE]

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