

From: Neller, Mark <mneller@lehman.com>
Sent: Friday, December 21, 2007 3:59 PM (GMT)
To: Chokshi, Divyesh <divyesh.chokshi@lehman.com>; Cosaitis, Mark <mcosaiti@lehman.com>; Sherwood, Paul <paul.sherwood@lehman.com>; Holmes, Richard <richard.holmes@lehman.com>; Ellis, Tony <tony.ellis@lehman.com>; Ribbins, Paul <PRibbins@lehman.com>; Gibb, Dominic <DGibb@lehman.com>; Williams, Gus <guwillia@lehman.com>; Becker, Steven <sbecker@lehman.com>; Przekwas, Anna <anna.przekwas@lehman.com>; Jones, Stephen <stephen.jones@lehman.com>; Gothard, Chaz S <cgothard@lehman.com>; Jawad, Anthony C <ajawad@lehman.com>; Gavin, Mark <mgavin@lehman.com>; Allery, Stephen <stephen.allery@lehman.com>; Jones, Stephen <stephen.jones@lehman.com>; Patel, Jay <jay.patel@lehman.com>; Gardner, Jonathan <jgardner@lehman.com>; Stabenow, Sigrid M <sstabeno@lehman.com>; McGarvey, Michael <mmcgarve@lehman.com>; Vasey, David <dvasey@lehman.com>; Bolaky, Ajay <abolaky@lehman.com>; Fraser-Ker, Fenella <fenella.fraserker@lehman.com>; Christofi, Clare <clare.christofi@lehman.com>; Mak, Vincent <vincent.mak@lehman.com>; Paek, Sarah <sarah.paek@lehman.com>; Venkatesan, Sangeeta <sangeeta.venkatesan@lehman.com>; Vallecillo, Jormen <jormen.vallecillo@lehman.com>; Maxfield, James <james.maxfield@lehman.com>; Mitchenere, Clare <clare.mitchenere@lehman.com>; Searle, Kate <kate.searle@lehman.com>
Subject: RE: December 20th Balance Sheet projection
Attach: EMAIL FID Balance Sheet Forecast 20th December.xls

All

Please find attached the 20th December Net & Gross FID Europe Balance Sheet projections.

Please note due to holiday we will not be able to update this number until December 27th 2007.

Cheers

Mark

<<EMAIL FID Balance Sheet Forecast 20th December.xls>>

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> _____
> From: Chokshi, Divyesh
> Sent: 13 December 2007 15:38
> To: Cosaitis, Mark; Sherwood, Paul; Holmes, Richard; Ellis, Tony;
> Ribbins, Paul; Gibb, Dominic; Williams, Gus; Becker, Steven; Przekwas,
> Anna; Jones, Stephen; Gothard, Chaz S; Jawad, Anthony C; Gavin, Mark;
> Allery, Stephen; Jones, Stephen; Patel, Jay; Gardner, Jonathan;
> Stabenow, Sigrid M; McGarvey, Michael; Neller, Mark; Vasey, David;
> Bolaky, Ajay; Fraser-Ker, Fenella; Christofi, Clare; Mak, Vincent;
> Paek, Sarah; Venkatesan, Sangeeta; Vallecillo, Jormen; Maxfield,
> James; Mitchenere, Clare; Searle, Kate
> Subject: Q4 Balance Sheet - Final
> Importance: High

>
> All,
>
> Please find attached the Final Balance Sheet for COB 30th November.
>
> << File: EMAIL FID Balance Sheet Forecast 30th November - Final.xls
>>>
>
> Key Headlines:
>
> * Net Balance Sheet Limit \$47bn
>
> * Total B / (W) than Target - \$(2.812)bn
>
> - Global Rates \$(0.724)bn
> - Securitised Products \$(1.349)bn
> - Real Estate \$(2.573)bn
>
> * Repo 105 forecast \$17.98bn
>
> Thanks
>
> Divyesh Chokshi
> Capital Markets Decision Support Group
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> Email: divyesh.chokshi@lehman.com
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