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**Sent:** Wednesday, August 20, 2008 7:24 PM (GMT)  
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**Cc:** Bhalloo, Murtaza <murtaza.bhalloo@lehman.com>  
**Subject:** Rates Bal Sheet 8/19  
**Attach:** BS Q3 Worksheet PV.xls

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> Kaushik/Jeff,  
>  
> Attached is the Global Rates balance sheet as of 8/19.  
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	Gross	Net	Repo 105	
Americas		70,291	29,401	2,994
Europe	41,014		25,747	10,495
Asia	13,903		8,013	45
Total	125,208		63,160	13,534
Limit	101,000		52,500	20,000
Over/(Under)		24,208	10,660	(6,466)

> <<BS Q3 Worksheet PV.xls>>  
> Tejal