

Repo 105

McGarvey, Michael

From: Ciolli, Mark
Sent: Wednesday, September 06, 2006 10:38 AM
To: Ng, Michelle; Balance Sheet Group NY; Morton, Andrew J; Jotwani, Tarun [LDN]; Gelband, Michael; Coghlan, John F. (Prime Services); Amin, Kaushik; Sherr, David; Rothbort, Lonnie; Siegmund, Thomas; Jawad, Anthony C; Hosea, Kandy; TOKYO FID HY PRODUCT CONTROL; Addington, Erik R; Parikh, Satu; Wannemacher, Tim; McGarvey, Michael; D'Agostino, Anthony; Novack, Steven K; Silfa, Federico; Farup, Sven; Grieb, Edward; Smith, Kristine; Reilly, Gerard; Montuoro, William; Ratheram-Browne, Louise; Pulido, Albert; Martinez, Jose; Feraca, John; Nilsson, Kenneth; Li, Christopher
Cc: Mirfield, Matthew; Chokshi, Divyesh; Global Balance Sheet
Subject: Total Repo - 31st Aug 2006 ** Updated
Attachments: 105 Total Email 31 Aug 2006.xls; Picture (Metafile)



105 Total Email 31 Aug 2006.xl...

TOTAL REPO 105 & REPO 108 (Including GFS, MTS and Tokyo)

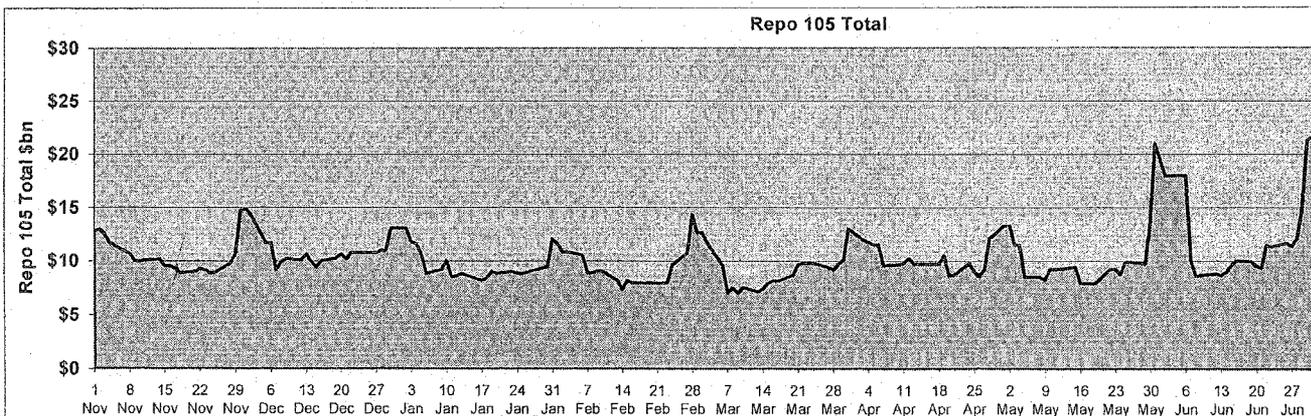
REPO 105 US \$Millions	Current Day	Previous Day	Movement
	31 Aug 06	30 Aug 06	
ITS America	350.7	123.8	227.0
ITS Asia	304.7	308.4	(3.7)
ITS Europe	13,138.2	9,930.2	3,208.0
ITS TOTAL	13,793.6	10,362.3	3,431.3
MTS Europe	1,048.2	1,046.0	2.1
MTS America	4,805.3	4,804.6	0.7
MTS TOTAL	5,853.4	5,850.6	2.8
Tokyo Asia	3,078.1	610.2	2,467.9
Tokyo TOTAL	3,078.1	610.2	2,467.9
105 Global Total	22,725.1	16,823.1	5,902.0

Last Month end	31 Jul 06		Movement	Last Updated
	31 Jul 06	Movement		
GFS America	237.9	112.8		
GFS Asia	345.4	(40.7)		
GFS Europe	16,018.2	(2,880.0)		
ITS TOTAL	16,601.5	(2,807.9)		06/09/06
MTS Europe	668.4	379.7		
MTS America	1,803.3	3,001.9		
MTS TOTAL	2,471.7	3,381.7		06/09/06
Tokyo Asia	627.6	2,450.5		
Tokyo TOTAL	627.6	2,450.5		06/09/06
105 Global Total	19,700.8	3,024.4		

REPO 108	31 Aug 06	30 Aug 06	Movement
Equities Europe	4,428.1	4,411.4	16.7
105 & 108 Global Total	27,153.3	21,234.5	5,918.7

Repo 108	4,597.2	(169.1)	06/09/06
105 Global Total	24,298.0	2,855.3	

BPM Level 1 detail on next page 22,000.0



Sum of Long Inv TD Repo Rch BfIs BPM					
Source System	Region	GAAP Asset Class 1 Name	Asset Category 2	Total	
ITS	SUM AMERICAS	Total Corp. Obligations & Spot	A	6,601,628	
			AA	2,145,900	
			AAA	11,918,261	
			AAMJ	77,381	
			B	10,538,071	
			BB	2,287,316	
			BBB	56,475,084	
			BBBMJ	4,138,663	
			GNMA	18,768,458	
			NO RATING	1,339,902	
			NR	189,649	
			Total Corp. Obligations & Spot Total		114,480,313
			Total Governments & Agencies	AAA	49,904,766
				AAAMJ	60,729
				BONDS/NOTES	154,652
			COUPON	174,695,435	
		Total Governments & Agencies Total		26,189	
		Total Mortgages & Mortgage Backed	AAA	224,841,771	
			BBB	673,737	
		Total Mortgages & Mortgage Backed Total		10,732,262	
		SUM AMERICAS Total		11,405,999	
		SUM ASIA	Total Corp. Obligations & Spot	A	500,263
				AA	62,887,506
				AAA	2,764,300
				BBB	10,039,608
				BBBMJ	180,334,240
				4,782,150	
		Total Corp. Obligations & Spot Total		261,308,067	
		Total Governments & Agencies	AMJ	340,070,672	
			A	42,914,298	
			NL	2,738,048,864	
		Total Governments & Agencies Total		448,784	
		SUM ASIA Total		3,121,482,618	
	SUM EUROPE	Total Corp. Obligations & Spot	AMJ	3,382,790,685	
			A	17,277,942	
			AA	419,430,429	
			AAA	410,652,068	
			AAAMJ	1,546,619,640	
			AAMJ	220,844,654	
			BB	2,331,299	
			BBB	49,434,827	
			BBB-	514,516,403	
			BBB+	8,315,882	
			BBB+M/J	64,708,119	
			GNMA	926,812	
			NO RATING	241,443,027	
			NR	14,437,842	
			OTHER	17,925,182	
	Total Corp. Obligations & Spot Total		88,405,430		
	Total Corporate Stocks & Options	COMMON STOCK	3,617,269,556		
		CONV. PREFERRED STOCK	4,348,401,319		
		FUND UNITS	16,090,461		
		SR ASSET BACKED NOTES	62,142,789		
	Total Corporate Stocks & Options Total		185,244		
	Total Governments & Agencies	A	4,426,819,813		
		AA	6,235,009,393		
		AAA	544,750,325		
		AAAMJ	174,871,309		
		AAMD	1,387,787,868		
		AAMJ	480,705,785		
		BBB+	2,005,059		
		COUPON	24,692,146		
		DE	223,091		
		IT	277,665,047		
		NL	42,769,389		
		NR	54,540		
		OTHER	37,840,090		
	Total Governments & Agencies Total		36,655,531		
	Total Mortgages & Mortgage Backed	AAA	273,885,178		
	Total Mortgages & Mortgage Backed Total		3,343,581		
	SUM EUROPE Total		3,343,581		
	SUM EUROPE Total		17,566,347,701		
ITS Total				21,299,866,469	
MTS	SUM AMERICAS	Total Governments & Agencies	COUPON	4,803,169,205	
			OTHERS	30,155,742	
		Total Governments & Agencies Total		4,833,324,947	
	SUM AMERICAS Total			4,833,324,947	
	SUM EUROPE	Total Governments & Agencies	TIPS	1,048,157,052	
		Total Governments & Agencies Total		1,048,157,052	
SUM EUROPE Total			1,048,157,052		
MTS Total				5,881,481,999	
Grand Total				27,181,348,468	