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Ricardo S. Chiavenato
cc:
Subject: Investor Breakdown and Change for Lehman's Tri-Party Repos
09/12/2008
09:51 AM

I am highlighting below the main changes yesterday.

The Fed (as a tri-party investor, outside the PDCF) was the only meaningful increase with an addition \$7.4 bi.

Redacted and **Redacted** accounted for the bulk of yesterday's reductions.

Total reduction in the tri-party book was US\$3.5 billion - US\$5.9 billion if we exclude the cash vs. cash interco repo they had for US\$2.4 billion.

9:5	9:8	9:9	9:10	9:11	Change - 9:11 vs. 9:10
24,467,331,125	24,204,949,875	24,346,478,625	23,827,417,000	20,476,520,125	(3,350,896,875)
3,512,451,963	4,093,694,459	3,707,787,438	3,770,879,967	3,670,048,355	(100,831,612)
1,000,000,000	4,360,000,000	2,593,000,000	4,593,000,000	12,000,000,000	7,407,000,000
13,945,069,000	11,847,180,000	12,106,765,000	8,232,122,000	7,883,395,000	(348,727,000)
11,226,796,540	11,226,171,540	11,226,171,540	11,226,171,540	10,526,171,540	(700,000,000)
11,248,349,000	9,790,225,625	11,043,525,625	10,820,389,375	10,524,542,000	(295,847,375)
10,840,141,886	11,107,356,216	10,876,362,428	10,372,081,999	7,442,867,971	(2,929,214,028)
3,949,095,592	4,369,095,592	3,999,095,592	3,499,095,592	3,447,231,780	(51,863,812)
4,390,000,000	3,740,000,000	3,740,000,000	3,740,000,000	3,740,000,000	0
5,349,873,750	5,296,552,500	5,342,532,000	5,290,603,250	5,254,907,000	(35,696,250)
6,334,000,000	6,790,700,000	6,442,300,000	6,472,100,000	6,389,100,000	(83,000,000)
3,987,719,200	3,950,574,200	3,965,591,713	3,802,930,781	3,759,635,781	(43,295,000)
1,200,000,000	550,000,000	550,000,000	2,550,000,000	2,550,000,000	0
2,679,472,280	2,702,772,965	2,892,754,125	1,077,876,864	861,287,157	(216,589,707)
2,727,263,000	3,100,000,000	4,053,000,000	3,050,000,000	3,050,000,000	0
3,765,000,000	3,765,000,000	3,765,000,000	3,565,000,000	3,565,000,000	0
1,781,000,000	1,781,000,000	1,781,000,000	1,781,000,000	1,781,000,000	0
3,500,000,000	3,500,000,000	3,500,000,000	3,500,000,000	3,500,000,000	0
416,300,000	250,000,000	500,000,000	0	0	0
1,659,968,560	1,657,274,992	1,660,440,469	728,765,825	709,780,252	(18,985,573)
1,530,457,025	1,527,534,025	1,540,322,460	0	0	0
1,266,836,000	1,301,562,000	1,281,562,000	197,808,000	191,561,000	(6,247,000)
1,100,000,000	1,150,000,000	1,000,000,000	500,000,000	500,000,000	0
1,550,000,000	2,100,000,000	1,800,000,000	0	0	0
300,000,000	100,000,000	100,000,000	100,000,000	0	(100,000,000)
750,000,000	750,000,000	750,000,000	0	0	0
696,000,000	696,000,000	696,000,000	150,000,000	150,000,000	0
356,208,750	356,208,750	356,208,750	0	0	0
750,764,000	650,773,000	650,806,000	650,425,000	410,199,000	(240,226,000)
550,000,000	550,000,000	550,000,000	0	0	0
814,875,000	814,875,000	814,875,000	814,875,000	814,875,000	0
900,000,000	900,000,000	900,000,000	550,000,000	550,000,000	0
3,190,500,000	3,449,400,000	3,428,800,000	2,400,000,000	0	(2,400,000,000)
369,288,750	369,288,750	369,288,750	370,038,750	370,038,750	0
730,000,000	534,000,000	537,000,000	1,116,000,000	795,000,000	(321,000,000)
1,045,135,000	518,000,000	172,000,000	352,185,796	321,411,993	(30,773,803)
4,212,000,000	4,362,000,000	2,812,000,000	1,533,000,000	1,693,000,000	160,000,000
500,000,000	500,000,000	500,000,000	500,000,000	500,000,000	0
250,000,000	250,000,000	250,000,000	0	0	0
390,000,000	390,000,000	390,000,000	390,000,000	390,000,000	0
85,327,500	85,327,500	85,327,500	0	0	0
225,767,500	225,767,500	225,767,500	0	0	0
150,000,000	150,000,000	150,000,000	0	0	0
1,251,614,173	880,000,000	0	0	0	0
631,004,667	631,023,037	631,029,162	550,000,000	550,005,674	5,674
214,095,552	213,519,094	224,784,113	232,114,042	242,588,455	10,474,413
200,000,000	150,000,000	150,000,000	100,000,000	100,000,000	0
181,397,874	180,438,226	186,743,029	187,197,815	186,808,093	(389,722)
76,868,341	97,590,802	80,478,594	76,027,095	76,843,043	815,948
850,000,000	850,000,000	750,000,000	0	0	0
456,000,000	453,000,000	0	0	0	0
83,835,228	89,947,965	94,455,509	100,916,668	113,645,687	12,729,019
1,192,200,000	1,605,200,000	1,663,700,000	632,700,000	823,700,000	191,000,000
84,000,000	84,000,000	84,000,000	0	0	0
99,204,761	103,964,314	0	100,026,136	102,456,464	2,430,327
127,886,613	126,661,519	127,082,397	126,915,183	63,424,457	(63,490,726)
59,552,000	65,952,000	0	0	0	0
64,400,000	65,400,000	65,900,000	59,000,000	0	(59,000,000)
44,980,535	44,492,993	0	44,312,614	132,571,682	88,259,068
125,000,000	125,000,000	125,000,000	125,000,000	125,000,000	0
758,385,827	120,000,000	0	0	0	0
39,000,000	35,000,000	38,000,000	0	28,000,000	28,000,000
40,000,000	40,000,000	40,000,000	35,000,000	0	(35,000,000)
52,000,000	50,000,000	53,000,000	0	43,000,000	43,000,000
29,020,000	29,020,000	29,020,000	29,020,000	29,020,000	0
25,000,000	25,000,000	25,000,000	0	0	0
4,184,866	4,183,639	4,203,874	4,202,945	4,217,368	14,423
3,206,280	3,206,280	3,206,280	3,206,280	3,206,280	0
435,398	435,398	435,398	435,398	435,398	0
146,386,263,334	145,886,319,756	141,827,800,871	123,929,840,916	120,442,495,304	

Redacted

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SubjectDaily US Fixed Income TPR Trend File a/o 9/11

Attached please find the updated US Fixed Income TPR trend file. Let me know if you have any questions.

Thanks,

Kristen



Daily US Fixed Income TPR Trend File.xls

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