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Sent: Thursday, February 28, 2008 5:50 PM (GMT)
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Subject: Repo 105 - U.S. Liq Mkts Products

As of last night we had executed the following via LBIE in R105:

Barclays - \$3 billion
UBS - \$6 billion
Mizuho - \$2 billion

Total : \$11 billion

All agencies (not agency MBS) and TIPs.

I will see what else we did today. Possibly another \$1 to \$2 billion.

JF