

From: Feraca, John <joferaca@lehman.com>
Sent: Thursday, February 28, 2008 11:27 PM (GMT)
To: Feraca, John <joferaca@lehman.com>; Lowitt, Ian T <ilowitt@lehman.com>
Cc: Tonucci, Paolo <paolo.tonucci@lehman.com>
Subject: RE: Repo 105 - U.S. Liq Mkts Products

Final tally should be close to \$13 billion.

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> From: Feraca, John
> Sent: Thursday, February 28, 2008 12:50 PM
> To: Lowitt, Ian T
> Cc: Tonucci, Paolo
> 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