From: Feraca, John [joferaca@lehman.com]
Sent: Friday, February 29, 2008 4:29 PM (GMT)
To: Feraca, John [joferaca@lehman.com]; Lowitt, Ian T [ilowitt@lehman.com]; Tonucci, Paolo [paolo.tonucci@lehman.com]
Subject: RE: Repo 105 - U.S. Liq Mkts Products

Ian
After some revisions and further trades from NY today, it looks like the total netting for this asset group will be closer to $17 billion.

JF
> ____
> From: Feraca, John
> Sent: Thursday, February 28, 2008 6:32 PM
> To: Lowitt, Ian T
> Subject: RE: Repo 105 - U.S. Liq Mkts Products
>
> $10 billion for this specific asset class.
>
> ____
> From: Lowitt, Ian T
> Sent: Thursday, February 28, 2008 6:30 PM
> To: Feraca, John
> Cc: Tonucci, Paolo
> Subject: RE: Repo 105 - U.S. Liq Mkts Products
>
> what was it last quarter? Ian
>
> ____
> From: Feraca, John
> Sent: Thursday, February 28, 2008 6:27 PM
> To: Feraca, John; Lowitt, Ian T
> Cc: Tonucci, Paolo
> Subject: RE: Repo 105 - U.S. Liq Mkts Products
>
> Final tally should be close to $13 billion.
>
> ____
> 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