

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

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> From: Feraca, John
> Sent: Thursday, February 28, 2008 6:32 PM
> To: Lowitt, Ian T
> Subject: RE: Repo 105 - U.S. Liq Mkts Products

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> \$10 billion for this specific asset class.

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> 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

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> what was it last quarter? Ian

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> _____
> 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

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> 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

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

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

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> Total : \$11 billion

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> All agencies (not agency MBS) and TIPs.

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

> JF