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Sent: Friday, November 9, 2007 9:22 PM (GMT)
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Subject: Repo105/8 trend by GAAP Asset Class
Attach: MortgageDetail0807Repo.xls

David and Richard,

We were looking at Repo105/8 benefit trends over the last few quarters and noticed something odd....see below.

I am sure we are looking at the wrong thing - please let me know.

<<MortgageDetail0807Repo.xls>>
The detail is in the spreadsheet attached.

Thanks
AB