

From: King, Mitchell <mking@lehman.com>
Sent: Tuesday, May 20, 2008 2:23 PM (GMT)
To: Michaels, Jeff <jamicha2@lehman.com>
Subject: FW: Final Qtr End Repo105 Roll
Attach: Q1RepoRoll.Final.v2.xls

Jeff -- here is what was out by business at q-end.. We were 10bln not 12bln...

>
> _____
> From: Silverberg, Marc
> Sent: Tuesday, March 04, 2008 9:24 AM
> To: Rizzieri, Jerry (NY); King, Mitchell
> Cc: Joshi, Tejal; McGarvey, Michael; Balance Sheet Group NY
> Subject: Final Qtr End Repo105 Roll
>
> Hi Jerry / Mitch,
>
> Net Repo105 benefit for quarter-end totaled 14.871 billion, comprised
> of the following breakup:
>
> Desk Repo Benefit
> Agency Bullets 9.716 billion
> Coupon Trading 2.420 billion
> Rates Prop Amer 1.830 billion
> Options Inflation 0.469 billion
> Agency Callable 0.344 billion
> Interest Rate Flow 0.070 billion
> Structured Notes 0.021 billion
> Rates Americas 14.871 billion
>
>
> Attached, please find CUSIP level detail.
>
> <<Q1RepoRoll.Final.v2.xls>>
>
> Thanks a lot,
> Marc
>
> _____
> Marc Silverberg
> Lehman Brothers, Inc.
> 1301 6th Avenue - 12th Fl
> New York, NY 10019
> (212) 320-3457
>
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