

From: Christofi, Clare
Sent: Tuesday, May 8, 2007 3:37 PM (GMT)
To: Bismal, Anuraj <abismal@lehman.com>; Finnerty, Kelly <kelly.finnerty@lehman.com>
Cc: Chokshi, Divyesh <divyesh.chokshi@lehman.com>
Subject: [UNREGISTERED] RE: Current Repo 108 limit for Equities?

Hi

Limits were \$5bn for Eq and \$17bn for FID. They are being held to max of 120% / 80% daily average and I think Gerry agreed a higher actual limit at year end as the balance sheet has grown so much since the original 105 /108 limits were set...although I don't have a record of this.

They are currently running at around \$6.2bn.

I was just on the phone to Divyesh when your mail came through. He is going to see if he has any mails detailing new agreed limits when he has a moment free from childcare duties...

Regards

Clare

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> From: Bismal, Anuraj
> Sent: Tuesday, May 08, 2007 4:28 PM
> To: Finnerty, Kelly; Chokshi, Divyesh; Christofi, Clare
> Subject: RE: Current Repo 108 limit for Equities?

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> Kelly - I would refer to Divyesh who is the repo108 manager

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> From: Finnerty, Kelly
> Sent: Tuesday, May 08, 2007 11:07 AM
> To: Bismal, Anuraj
> Subject: Current Repo 108 limit for Equities?
> Importance: High

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