

From: Chen, Ying- Yi <yingyi.chen@lehman.com>
Sent: Friday, June 6, 2008 2:17 PM (GMT)
To: Silverberg, Marc <marc.silverberg@lehman.com>; Joshi, Tejal <tejal.joshi@lehman.com>
Cc: McGarvey, Michael <mmcgarve@lehman.com>; Balance Sheet Group NY <balancesheetgroupny@lehman.com>; FAS 157 BSGroup <FAS157BSGroup@lehman.com>
Subject: Repo 105 elimination for MTS LBI
Attach: MTS Haircut USA Europe May 2008v2.xls

Hi,

Attached is the Repo 105 elimination for MTS.

The total repo 105 should be around \$4Bn from London for LBI.

In the file you sent us, we have around \$6BN eliminated from our B/S.

Please contact us ASAP cause they need to book the entry in DBS.

<<MTS Haircut USA Europe May 2008v2.xls>>

Thanks,

Jessie