

From: Rizzieri, Jerry (NY) <jerry.rizzieri@lehman.com>
Sent: Wednesday, February 20, 2008 2:01 PM (GMT)
To: McGarvey, Michael <mmcgarve@lehman.com>
Subject: RE: Rates Balance Sheet

can we get more repo 105?

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> From: McGarvey, Michael
> Sent: Tuesday, February 19, 2008 4:33 PM
> To: Rizzieri, Jerry (NY)
> Cc: Joshi, Tejal
> Subject: Rates Balance Sheet
>
> Jerry,
>
> For quarter end balance sheet do you still feel Rates Americas
> will be able to make target? Assuming
> we get an another 3.3bn of reduction in pass thurs (2.2bn fails clean
> up /1.0bn in spec pools), another 2bn of 105
> to get to a total of 8.0bn and sales of tsy hedges in Derivatives and
> in Chris Brumback's book I still see Rates
> over target by 4.2bn. If we are going to come in high I would like to
> start forecasting it so no one's surprised.
>
> Thanks,
> Mike
> << OLE Object: Picture (Metafile) >>
>
> << File: Balance Sheet Projection 2 14 pv.xls >>
> Thanks,
> Mike
>
>
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