

From: Reilly, Gerard <greilly@lehman.com>
Sent: Tuesday, August 26, 2008 6:36 PM (GMT)
To: McGarvey, Michael <mmcgarve@lehman.com>
Cc: Bernard, Clement <clement.bernard@lehman.com>; Horan, Kevin <kevin.horan@lehman.com>
Subject: RE: How much repo 105 do we have now and how much will we have at 8/31

thanks

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> _____
> From: McGarvey, Michael
> Sent: Tuesday, August 26, 2008 1:38 PM
> To: Reilly, Gerard
> Cc: Bernard, Clement; Horan, Kevin
> Subject: RE: How much repo 105 do we have now and how much will
> we have at 8/31

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> Gerry,

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> As of now FID has 18.3bn out on repo 105. We are forecasting
> to be right at our limit of 21bn. Equities is carrying 3.8bn of Repo
> 108 against a limit of 4bn.

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> Thanks,
> Mike

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> _____
> From: Reilly, Gerard
> Sent: Tuesday, August 26, 2008 1:31 PM
> To: McGarvey, Michael
> Cc: Bernard, Clement
> Subject: How much repo 105 do we have now and how much will we
> have at 8/31