

From: Joshi, Tejal <tejal.joshi@lehman.com>
Sent: Tuesday, August 19, 2008 7:32 PM (GMT)
To: Amin, Kaushik <kamin@lehman.com>; Michaels, Jeff <jamicha2@lehman.com>
Cc: Bhalloo, Murtaza <murtaza.bhalloo@lehman.com>; Eickbush, Gregory <gregory.eickbush@lehman.com>
Subject: Rates Bal Sheet 8/18
Attach: BS Q3 Worksheet PV.xls

Kaushik/Jeff,

Attached is the Global Rates balance sheet as of 8/18.

	Gross	Net	Repo	105
Americas			70,350	28,350 3,007
Europe	41,583		26,674	10,331
Asia	14,043		7,979	45
Total	125,976		63,002	13,383
Limit	101,000		52,500	20,000
Over/(Under)		24,976	10,502	(6,617)

<<BS Q3 Worksheet PV.xls>>
Tejal