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**Sent:** Friday, August 22, 2008 7:06 PM (GMT)  
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**Cc:** Bhalloo, Murtaza <murtaza.bhalloo@lehman.com>; Eickbush, Gregory <gregory.eickbush@lehman.com>  
**Subject:** Rates Bal Sheet 8/21  
**Attach:** BS Q3 Worksheet PV.xls

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> Kaushik/Jeff,  
>  
> Attached is the Global Rates balance sheet as of 8/21.  
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	Gross	Net	Repo	105	
Americas			65,471	28,701	2,744
Europe	38,228		23,114		11,961
Asia	13,615		8,273		46
Total	117,314		60,088		14,751
Limit	101,000		52,500		20,000
Over/(Under)		16,314		7,588	(5,249)

> <<BS Q3 Worksheet PV.xls>>  
> Tejal