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Sent: Thursday, February 28, 2008 10:19 PM (GMT)
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Subject: Repo 105 balance Sheet benefit for Corporate
Attach: US CORPS for Repo 105 v1.xls

All,

Given the critical balance sheet situation we are currently in I've attached a list of corporate bonds held in NY (all above BBB and 10mm in market value) available for any additional Repo 105 capacity we can find. Please let us know what issues are sent out so we can inform the desk not to trade them for the term of the repo.

Thanks,
Mike