From: Patrick M Parkinson

To: David Marshall

Cc: Pat White

Subject: Re: Lehman

Date: 07/11/2008 02:44 PM

I'm on leave today but have been following relevant email traffic. There are other such reports but overall LB's funding seems to have held up thus far. Lots of anxiety nonetheless. Pat

▼ David Marshall

---- Original Message -----

From: David Marshall

Sent: 07/11/2008 01:42 PM CDT

To: Patrick Parkinson

Subject: Lehman

Pat --

Kim Taylor of the CME just called me with the following message:

"One of the CME's mid-sized customers is pulling their repo lines to Lehman. Other CME customers are rumored to be following suit"

That's all the information Kim was able to provide at this time. Have you heard similar reports?

If you'd like to discuss this, please give me a call.

-- David

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