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Chris Burke /NY/FRS@FRS 05/30/2008 03:03 PM To Ada Li/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Annmarie RoweStraker/NY/FRS@FRS, Arthur Angulo/NY/FRS@FRS, Brian Begalle/NY/FRS@FRS, Brian cc

bcc

Subject Re: PDCF Report for Thursday May 29



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Steven Pesek /NY/FRS

05/30/2008 02:26 PM

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Highlights

Daily borrowings continue to decrease. Thursday's \$8.73 billion is the lowest daily amount primarily due to Barclays reducing their borrowing by \$1 billion to only \$175 million.

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Bear Stearns also reduced their borrowing by \$400 million, while Cantor and Countrywide remain unchanged.

Barclay's loan is collateralized by a single BBB corporate security instrument.

All other collateral quality remains relatively unchanged.



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