

From: Silverberg, Marc <marc.silverberg@lehman.com>
Sent: Monday, March 3, 2008 1:07 PM (GMT)
To: Gothard, Chaz S <cgothard@lehman.com>; Gavin, Mark <mgavin@lehman.com>
Cc: King, Mitchell <mking@lehman.com>; Joshi, Tejal <tejal.joshi@lehman.com>; McGarvey, Michael <mmcgarve@lehman.com>; Reed, Paul <paul.reed@lehman.com>; Balance Sheet Group NY <balancesheetgroupny@lehman.com>
Subject: [UNREGISTERED] AGY Repo 105 Roll 03/05 - 03/12
Attach: 030108 AGY 105 Roll.xls

> Hi Chaz / Mark,
>
> I have attached the US Agency Repo trades for 03/05/08 - 03/12/08.
>
><<030108 AGY 105 Roll.xls>>
> Trade Lines: 18
> Unique CUSIPs: 18
> Market Value: \$2,230,682,300
> Repo Value: \$2,085,687,951
>
> All attached CUSIPs are fed settle.
> This roll contains no subordinated or TVA debt.
> Feel free to contact me with any questions.
>
> Regards,
> Marc
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> _____
> Marc Silverberg
> Lehman Brothers, Inc.
> 1301 6th Avenue - 12th Fl
> New York, NY 10019
> (212) 320-3457
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