

**From:** Silverberg, Marc <marc.silverberg@lehman.com>  
**Sent:** Tuesday, November 27, 2007 12:09 AM (GMT)  
**To:** Gavin, Mark <mgavin@lehman.com>  
**Cc:** Rizzieri, Jerry (NY) <jerry.rizzieri@lehman.com>; King, Mitchell <mking@lehman.com>; Basak, Alik <abasak@lehman.com>; Bismal, Anuraj <abismal@lehman.com>; Chen, Ying- Yi <yingyi.chen@lehman.com>; Ho, Kenneth <kenneth.ho@lehman.com>; Huie, Nancy <nhuie@lehman.com>; Li, Jody <jody.li@lehman.com>; Philips, Mathews <mathews.philips@lehman.com>; Rodriguez, Atiba <atiba.rodriguez@lehman.com>; Sodesa, Mukesh <mukesh.sodesa@lehman.com>; McGarvey, Michael <mmcgarve@lehman.com>; Gerber, Stephen <stephen.gerber@lehman.com>; Kennish, Lisa <likennis@lehman.com>; Joshi, Tejal <tejal.joshi@lehman.com>; Raha, Lorraine <lorraine.raha@lehman.com>; Reed, Paul <paul.reed@lehman.com>; Buffone, Vincent <vinbuffo@lehman.com>; Gothard, Chaz S <cgothard@lehman.com>  
**Subject:** Year-End AGY Repo 105 Roll 11/28 -12/05 (Additional AGY Collateral/CPI TIPS Trades)  
**Attach:** 112307 AGY 105 Roll (YearEndv2).xls;112307 CPI 105 Roll (CPIv2).xls

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<<112307 AGY 105 Roll (YearEndv2).xls>>

Hi Mark,

As discussed, please find additional collateral Mitch and the US Agency desk are looking to send out over year-end.

Additional Trade Lines: 5  
Additional Unique CUSIPs: 5  
Additional Market Value: \$707,400,425  
Additional Repo Value: \$661,419,397

The additional issues attached are Fed Wireable and contain no subordinated debt.

Combined Year-End MV: \$9,093,708,650  
Combined Year-End RV: \$8,502,617,588

Additionally, the Rates business is looking to send out roughly \$840mm in TIPS from the CPI Derivatives desk.

Trade Lines: 12  
Unique CUSIPs: 12  
Market Value: \$959,357,906  
Repo Value: \$896,999,642

<<112307 CPI 105 Roll (CPIv2).xls>>

Please contact me with any questions at all.

Thanks a lot,  
Marc

>  
> From: Silverberg, Marc

> Sent: Wednesday, November 21, 2007 5:37 PM  
> To: Gothard, Chaz S  
> Cc: Gavin, Mark; Basak, Alik; Bismal, Anuraj; Chen, Ying- Yi; Ho,  
> Kenneth; Huie, Nancy; Li, Jody; Philips, Mathews; Rodriguez, Atiba;  
> Sodesa, Mukesh; McGarvey, Michael; Gerber, Stephen; Kennish, Lisa;  
> Joshi, Tejal; Raha, Lorraine; Reed, Paul; Silverberg, Marc; Buffone,  
> Vincent; King, Mitchell  
> Subject: Year-End AGY Repo 105 Roll 11/28 -12/05

> Hi Chas,

> I have attached the year-end US Agency Repo trades for 11/28 - 12/05.

> Trade Lines: 86  
> Unique CUSIPs: 73  
> Market Value: \$8,386,308,225  
> Repo Value: \$7,841,198,190

> Please note the following CUSIP's represent Tennessee Valley Authority  
> bonds (TVA):

> CUSIP	FACE	
> 880591CS9	250mm	
> 880591EA6	220mm	(2)
> 880591DM1	170mm	
> 880591DY5	80mm	
> 880591CJ9	150mm	
> 880591DV1	100mm	
> 880591CU4	75mm	
> 880591CW0	50mm	
> 880591DN9	25mm	
> 880591CK6	20mm	
> 880591DX7	10mm	

> Please note the following CUSIP's are DTC settle. All others are fed  
> wireable:

> CUSIP	FACE	
> 313771AA5	375mm	(subordinated debt)
> 038461AC3	200mm	
> 46513EFG2	100mm	
> 46513EJX1	100mm	
> 038461AC3	50mm	

> Please note the following CUSIPs represent Subordinated debt:

> CUSIP	COUNT
> 3134A4ZZ0	(3)
> 31359MTP8	(3)
> 31359MGT4	(2)
> 3134A4ZY3	(2)
> 313771AA5	(2)
> 31359MRK1	(2)
> 3134A4EW0	(1)
> 31359MNU3	(1)

> Please feel free to contact me with any questions.

> Thanks a lot,

> Marc  
>  
> Marc Silverberg  
> Lehman Brothers, Inc.  
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> New York, NY 10019  
> (212) 320-3457  
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