

From: King, Mitchell <mking@lehman.com>
Sent: Monday, November 26, 2007 5:54 PM (GMT)
To: Rizzieri, Jerry (NY) <jerry.rizzieri@lehman.com>
Subject: RE:

It kind of already is, at least in my experience. Every day feels like a week

>
> _____
> From: Rizzieri, Jerry (NY)
> Sent: Monday, November 26, 2007 12:51 PM
> To: King, Mitchell
> Subject: RE:

>
> If fact, it might even be the most worstest

>
> _____
> From: King, Mitchell
> Sent: Monday, November 26, 2007 12:50 PM
> To: Rizzieri, Jerry (NY)
> Subject: RE:

>
> It would me even more worser

>
> _____
> From: Rizzieri, Jerry (NY)
> Sent: Monday, November 26, 2007 12:49 PM
> To: King, Mitchell
> Subject: RE:

>
> Ok. Can you imagine what this would be like without 105?

>
> _____
> From: King, Mitchell
> Sent: Monday, November 26, 2007 12:33 PM
> To: Rizzieri, Jerry (NY)
> Subject: FW:

>
> I am seeing if I can get another 700mm out

>
> _____
> From: Gavin, Mark
> Sent: Monday, November 26, 2007 12:18 PM
> To: Silverberg, Marc; King, Mitchell; McGarvey, Michael
> Cc: Gothard, Chaz S; Allery, Stephen; Feraca, John
> Subject: RE:

>
> Hi guys - am done on the following repo 105

> \$8.7bln Agencies
> \$1.8bln US Tips

>
> I will try again tomorrow on \$800m (Additional \$700/1.065 Haircut +
> \$140m still to do of original)

>
> So for year end
> 28th to 5th Dec
> UBS \$2.5bln @ 4.85

> Barclays \$3.7bln @ 4.87
> Mitsubishi \$1.5bln @ 4.65
>
> 21st to 21st Dec
> KBC \$1.0bln @ 4.79
>
> US Tips
> 28th to 5th Dec
> Mizuho \$1.8bln @ 4.26
>
> Trade details to follow shortly

> Mark

> From: Silverberg, Marc
> Sent: Monday, November 26, 2007 2:43 PM
> To: Gavin, Mark
> Subject: FW:

> HI Mark,

> FYI..another 700mm they're looking for.

> Please let me know if this will work.

> Thanks a lot,

> Marc

> From: King, Mitchell
> Sent: Monday, November 26, 2007 9:37 AM
> To: Silverberg, Marc
> Subject: RE:

> I think I could gather up another 700mm or so

> From: Silverberg, Marc
> Sent: Monday, November 26, 2007 9:35 AM
> To: King, Mitchell
> Cc: McGarvey, Michael
> Subject: RE:

> Hi Mitch,

> He hasn't gotten everything out yet from last week (Chaz is out and
> Mark Gavin is covering) but is following-up with some of the CP's to
> see if there's more appetite out there.

> For when he gives me a ring back, any idea on how much more you're
> looking to get out? London is currently working with roughly 8.

> Thanks,

> Marc

> From: Silverberg, Marc
> Sent: Monday, November 26, 2007 9:28 AM
> To: King, Mitchell
> Subject: RE:

> Sure Mitch, let me get on the phone with London and see if there is
> more room out there.

>

>

> From: King, Mitchell

> Sent: Monday, November 26, 2007 9:28 AM

> To: Silverberg, Marc

> Subject:

>

> Marc - let me know if we have room for any more repo 105. I have some
> more I can put in over month end. Thanks, Mitch