

From: King, Mitchell <mking@lehman.com>
Sent: Thursday, May 22, 2008 2:51 PM (GMT)
To: Silverberg, Marc <marc.silverberg@lehman.com>; Baer, Tim <tim.baer@lehman.com>; Mucida, Alvaro <alvaro.mucida@lehman.com>
Cc: Gothard, Chaz S <cgothard@lehman.com>
Subject: RE: Repo 105

Can we please get a very clear snapshot of the 105 activity in Alvaro's and Tim's books as it currently stands?
There is confusion here as to what collateral is spoken for/ when it is due/ when it rolls off.
Then once we are all clear as to the current situation, we can discuss if there are opportunities for more 105.

Thank you for your help.

Mitch

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> From: Silverberg, Marc
> Sent: Thursday, May 22, 2008 10:37 AM
> To: Baer, Tim; Mucida, Alvaro
> Cc: King, Mitchell
> Subject: FW: Repo 105
> Importance: High
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> Hi - looks like there is appetite for another trade out there...can
> you provide ~550mm TIPS asap? Would that be possible?
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> From: Gavin, Mark
> Sent: Thursday, May 22, 2008 10:25 AM
> To: McGarvey, Michael; Silverberg, Marc
> Cc: Gothard, Chaz S; McManus, Patrick
> Subject: FW: Repo 105
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>
> Mike/Marc - we have a new repo 105 trade with Credit Suisse starting
> Tuesday 27th NB not 28th as below - do you have an account in place on
> MTS - if not we need to get an account opened. As you can see below
> there is a drive to get more Repo 105 in place and this will mean that
> this should not be the last request for new accounts or settlement
> instructions.
>
> I'm pretty sure that we have GMRA in place between Credit Suisse &
> LBIE as we have traded repo on the equity side, but this needs to be
> confirmed
>
> Credit Suisse's back office contact is Scott Robertson...+ 44 20 7888
> 1187
>
> I would like to agree the lines and size with CS as soon as possible -
> can you put together a list of \$550m or so TIPS only to cover the
> \$500m trade.
> Pls note that this trades starts Tuesday - the day before the current

> trade with Mizhuo matures.
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