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Sent: Tuesday, February 19, 2008 10:07 PM (GMT)
To: King, Mitchell <mking@lehman.com>
Subject: FYI

Balance Sheet still a big push. Agency business, even with 105, still over by almost \$4 billion....

BPM Level 2 Trader Name Long Inventory Repo 105 Short
Inventory Gross Balance Sheet Net Balance Sheet

AGENCIES

AGARWAL		4,738,113,380		
1,544,593,631	(4,991,003,764)	8,184,673,711	3,193,669,947	
KING		9,119,069,990		
3,939,402,341	(4,942,321,666)	10,121,989,315	5,179,667,649	
RIZZIERI SYND		0	0	
0	0	0		
VOLK		1,483,173,052		
307,939,211	(1,389,673,484)	2,564,907,325	1,175,233,841	
AGENCIES Total	15,340,356,422	5,791,935,183	(11,322,998,914)	
20,871,570,351	9,548,571,437			

AGENCY CALLABLE

Chad DeBolt/Patty C. Kao		1,856,041,028		
0	(423,907,503)	2,279,948,531	1,856,041,028	
AGENCY CALLABLE Total	1,856,041,028	0	(423,907,503)	
2,279,948,531	1,856,041,028			