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Sent: Monday, October 1, 2007 3:05 PM (GMT)
To: Gothard, Chaz S <cgothard@lehman.com>; REPO TRADE SUPPORT <REPO_TRADE_SUPPORT@lehman.com>
Cc: Hraska, James W <JHraska@lehman.com>; Montuoro, William <william.montuoro@lehman.com>; Clark, Lachlan <lachlan.clark@lehman.com>; Balance Sheet Group NY <balancesheetgroupny@lehman.com>; McGarvey, Michael <mmcgarve@lehman.com>; Martinez, Jose <jose.martinez@lehman.com>; Michaels, Jamie <jamie.michaels@lehman.com>; Atkins, Jonathan <jatkins@lehman.com>; Silverberg, Marc <marc.silverberg@lehman.com>; Gavin, Mark <mgavin@lehman.com>; Gere, Thomas <thomas.gere@lehman.com>; Gerber, Stephen <stephen.gerber@lehman.com>
Subject: RE: REPO 105 US AGENCY & TIPS REPO ROLLS 3 - 10 Oct 07
Attach: Barclays AGY 105 Roll 1 oct 07.xls.xls; Mizuho AGY 105 Roll 1oct07.xls; Repo Rollover MTS 1oct07.xls; UBSAGY 105 Rol 01oct 07.xls

> Please book the below trades to 7LZ at 10bps please.
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> <<Barclays AGY 105 Roll 1 oct 07.xls.xls>> <<Mizuho AGY 105 Roll
> 1oct07.xls>> <<Repo Rollover MTS 1oct07.xls>> <<UBSAGY 105 Rol
> 01oct 07.xls>>
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