

From: McGarvey, Michael <mmcgarve@lehman.com>
Sent: Monday, November 5, 2007 4:09 PM (GMT)
To: Rizzieri, Jerry (NY) <jerry.rizzieri@lehman.com>
Subject: FW: REPO 105 US AGENCY & TIPS REPO ROLLS 7 -14 Nov
Attach: 20071105 UBS AGY 105 Rol .xls;20071105 Mizuho AGY 105
Rol .xls;Repo Rollover MTS 5 nov 07.xls;20071105 Barclays AGY
105 Rol .xls

Fyi- We sent out 6.9bn for next weeks repo 105 roll. We will try to get
as high as possible for month end.

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> _____
> From: Gothard, Chaz S
> Sent: Monday, November 05, 2007 10:38 AM
> To: Gothard, Chaz S; REPO TRADE SUPPORT
> Cc: Hraska, James W; Montuoro, William; Clark, Lachlan; Balance
> Sheet Group NY; McGarvey, Michael; Martinez, Jose; Michaels, Jamie;
> Atkins, Jonathan; Silverberg, Marc; Gavin, Mark; Gere, Thomas; Gerber,
> Stephen
> Subject: RE: REPO 105 US AGENCY & TIPS REPO ROLLS 7 -14 Nov
>
>
> Please book the below trades to 7LZ at 10bps please.
>
> <<20071105 UBS AGY 105 Rol .xls>> <<20071105 Mizuho AGY 105 Rol
> .xls>> <<Repo Rollover MTS 5 nov 07.xls>> <<20071105 Barclays AGY
> 105 Rol .xls>>
>
>
> Regards
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