

From: Silverberg, Marc <marc.silverberg@lehman.com>
Sent: Tuesday, March 4, 2008 2:48 PM (GMT)
To: Balance Sheet Group NY <balancesheetgroupny@lehman.com>
Cc: McGarvey, Michael <mmcgarve@lehman.com>; Joshi, Tejal <tejal.joshi@lehman.com>
Subject: Changes to Mar5-12th Repo Roll
Attach: 030108 AGY 105 Roll.xls;12 (33.8 KB).msg;20080305 Mizuho Tips.xls;20080304 UBS AGY 105 Roll.xls

Hi Balance Sheet Group,

Please note that amounts funded for 2 positions on the attached Repo roll have changed from my spreadsheet.

CUSIP	Account Sent	Funded	
3137EAAJ8	GMK2	200mm	152.3mm
3137EAAM1	GMK2	100mm	0

This changes the total repo value on the roll from 2.086 billion to 1.937 billion.

The term for this roll is 03/05 - 03/12.

Please contact me with any questions.

<<030108 AGY 105 Roll.xls>> <<AGY Repo 105 Roll 03/05 - 03/12>>

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> _____
> From: Gothard, Chaz S
> Sent: Tuesday, March 04, 2008 9:22 AM
> To: Gothard, Chaz S; REPO TRADE SUPPORT
> Cc: Hraska, James W; Montuoro, William; Balance Sheet Group NY;
> McGarvey, Michael; Martinez, Jose; Michaels, Jamie; Atkins, Jonathan;
> Silverberg, Marc; Gavin, Mark; Gere, Thomas; Gerber, Stephen; Murphy,
> Ryan (London)
> Subject: RE: FED REPO ROLLS 5 Mar- 12 Mar
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>
>
> Please book the below trades to 7LZ at 10bps please.
>
> <<20080305 Mizuho Tips.xls>> <<20080304 UBS AGY 105 Roll.xls>>
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>
> Regards
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