

From: Ervin, Robert (Exchange)
Sent: Wednesday, May 09, 2007 2:28 PM
To: Cioffi, Ralph (Exchange)
Subject: RE: ABACUS MARKS
OK thanks - I'll let Charles and Jerry know to put it on the agenda for 4/30.

From: Cioffi, Ralph (Exchange)
Sent: Wednesday, May 09, 2007 1:47 PM
To: Ervin, Robert (Exchange)
Subject: RE: ABACUS MARKS

No the pricing groups do not like to price other dealers deals trading desks and repo desks will but that's it. We can support FMV pricing if need be.

Ralph R. Cioffi

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From: Ervin, Robert (Exchange)
Sent: Wednesday, May 09, 2007 1:31 PM
To: Cioffi, Ralph (Exchange); Pusateri, Joan Marie (Exchange)
Subject: RE: ABACUS MARKS

Ralph,

I'll update the pricing file. Do you think we can get a direct mark from Lehman's pricing group for this?

Thanks,

From: Cioffi, Ralph (Exchange)
Sent: Friday, May 04, 2007 9:35 AM
To: Pusateri, Joan Marie (Exchange); Ervin, Robert (Exchange)
Subject: RE: ABACUS MARKS

thanks for now Rob just average the marks I've asked GS to come back to us with new marks and we may just go with FMV.

Ralph R. Cioffi

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From: Pusateri, Joan Marie (Exchange)
Sent: Thursday, May 03, 2007 12:27 PM
To: Ervin, Robert (Exchange)
Cc: Cioffi, Ralph (Exchange)
Subject: ABACUS MARKS

Rob,

Ralph wanted you to be aware of the following prices we received from Lehman yesterday when we rolled our repos:

Cusip 002561AA6 100
002561AB4 100

002561AC2 97.15

Joanmarie Pusateri

Managing Director

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