From: O'Meara, Chris M (NY) [comeara@lehman.com]
Sent: Wednesday, May 21, 2008 3:22 PM (GMT)
To: Tonucci, Paolo [paolo.tonucci@lehman.com]
Subject: RE: Need Help re Repo 105

Pls call me when you can. C

-----Original Message-----
From: Tonucci, Paolo
Sent: Wednesday, May 21, 2008 8:10 AM
To: O'Meara, Chris M (NY)
Subject: Fw: Need Help re Repo 105

Any room to upsize Mizuho?

----- Original Message -----
From: Pinnock, Matthew
To: Tonucci, Paolo
Sent: Wed May 21 07:33:56 2008
Subject: Need Help re Repo 105

Paolo -- we've seen a significant reduction in repo 105 availability for month end, specifically as BarCap and UBS have retrenched. The main c/p is Mizuho, though we have reached our limit with them at $5bn. This was recently increased from $2.5bn. Is there any chance of speaking with O'Meara for a temp increase to get us over month end? We are strategising to find alternative c/p's/solutions in addition.
Thxs
Matt.