

From: Reilly, Gerard <greilly@lehman.com>
Sent: Monday, August 20, 2007 12:09 PM (GMT)
To: O'Meara, Chris M (NY) <comeara@lehman.com>
Subject: Re: ALCO on Monday

Will do

----- Original Message -----

From: O'Meara, Chris M (NY)
To: Reilly, Gerard
Sent: Sun Aug 19 23:10:08 2007
Subject: RE: ALCO on Monday

G - Pls talk to Ed Grieb about the CDS structure. He has spoken with Sherr, late last week. I think the plan is to do both, if all checks out fine with legal and accounting. C

-----Original Message-----

From: Reilly, Gerard
Sent: Saturday, August 18, 2007 12:33 PM
To: O'Meara, Chris M (NY)
Subject: Fw: ALCO on Monday

I thought 105 would be a better answer then the cds structure we talked about. May be no appetite.

----- Original Message -----

From: Umezaki, Kentaro
To: O'Meara, Chris M (NY); Tonucci, Paolo
Cc: Kirk, Alex (FID); Lowitt, Ian T; Reilly, Gerard
Sent: Fri Aug 17 16:53:38 2007
Subject: ALCO on Monday

I am out on Monday so I will miss the call. I will be back Tuesday.

If there are any FIDwide things you need me to focus on, feel free to email or call me. Alex will be in on Monday as well.

My cell is 646-541-6126.

Also, as an FYI: John Feraca is working on Repo 105 for our IG mortgage and real estate assets to reduce our Q3 balance sheet. We've agreed we'd regroup on Tuesday to see to what extent we can utilize that facility for Qend. He will test the waters a bit on Monday in London with one counterparty. Unclear if it will work or not yet.

Would be curious where you 2 ended up on the Nomura inquiry.

Have a good weekend.

Ken