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Sent: Wednesday, May 30, 2007 9:31 PM (GMT)
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Subject: Risk Appetite and VaR Limit Excess Notification for COB 29-May-2007 (FI)

For more details, please visit LehmanRisk website
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Risk Appetite Excess in \$(millions)

Business
Region
Risk Appetite
Limit
Over Limit
Usage
Date Of Last
Compliance

High Yield Total

America
477
450
27
106%
05-22-2007

-- High Yield Trading

Europe
194
170
24
114%
01-17-2007

-- High Yield Loans, Pipeline & Commitments

America
288
180
108

160%
04-03-2007

-- High Yield Loans, Pipeline & Commitments

Global
483
420
63
115%
05-21-2007

Credit Markets Total

America
769
710
59
108%
05-22-2007

Real Estate

Europe
299
200
99
149%
05-11-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

Credit Markets Total

Europe
14.01
14.00
0.01
100%
05-21-2007

*Excess in the last 7 Days that do not have corresponding exception notes.

Risk Appetite Missing Exception Notes

Division
Business

Region
COB Date

FIXED INCOME
-- High Grade Trading
Europe
2007-05-15

FIXED INCOME
-- High Grade Trading
Europe
2007-05-22

FIXED INCOME
-- High Grade Trading
Europe
2007-05-23

FIXED INCOME
High Yield Total
America
2007-05-25

FIXED INCOME
-- High Yield Trading
Europe
2007-05-25

FIXED INCOME
-- High Yield Loans, Pipeline & Commitments
America
2007-05-25

FIXED INCOME
-- High Yield Loans, Pipeline & Commitments
Global
2007-05-25

FIXED INCOME
Credit Markets Total
America
2007-04-30

FIXED INCOME
Credit Markets Total
America
2007-05-01

FIXED INCOME
Credit Markets Total
America
2007-05-23

FIXED INCOME
Credit Markets Total
America

2007-05-24

FIXED INCOME
Credit Markets Total
America
2007-05-25

FIXED INCOME
Credit Markets Total
America
2007-05-28

FIXED INCOME
Securitized Products
America
2007-05-28

FIXED INCOME
Securitized Products
Global
2007-05-28

FIXED INCOME
Real Estate
Europe
2007-05-24

VaR Missing Exception Notes

Division
Business
Region
COB Date

FIXED INCOME
Credit Markets Total
Europe
2007-05-22

FIXED INCOME
Credit Markets Total
Europe
2007-05-23

FIXED INCOME
Credit Markets Total
Europe
2007-05-24

FIXED INCOME
Credit Markets Total
Europe
2007-05-28