

From: LehmanRisk Email <lehmanriskemail@lehman.com>
Sent: Monday, October 22, 2007 10:13 PM (GMT)
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Subject: Risk Appetite and VaR Limit Excess Notification for COB 19-Oct-2007 (FI)

For more details, please visit LehmanRisk website
at <<http://my.lehman.com/LRW/jsp/common/logincheck.jsp>>
<http://my.lehman.com/LRW/jsp/common/logincheck.jsp>

Risk Appetite Excess in \$(millions)

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

Foreign Exchange
Europe
188
155
33
121%
10-10-2007

-- High Grade Loans, Pipeline & Commitments
America
201
145
56
139%
06-19-2007

-- High Grade Loans, Pipeline & Commitments
Europe
81
70
11
116%
07-23-2007

-- High Grade Loans, Pipeline & Commitments

Global

235

200

35

118%

10-10-2007

High Yield Total

America

1,340

435

905

308%

07-13-2007

High Yield Total

Global

1,557

850

707

183%

08-08-2007

-- High Yield Loans, Pipeline & Commitments

America

1,282

180

1,102

712%

04-03-2007

-- High Yield Loans, Pipeline & Commitments

Asia

26

20

6

132%

07-18-2007

-- High Yield Loans, Pipeline & Commitments

Global

1,386

420

966

330%

07-18-2007

CDO

Europe

295

200

95

147%

09-21-2007

CDO
Global
342
295
47
116%
10-18-2007

Credit Markets Total
America
1,462
710
752
206%
05-22-2007

Credit Markets Total
Global
1,822
1,265
557
144%
08-21-2007

Securitized Products
Europe
76
75
1
102%
09-05-2007

Real Estate
America
982
570
412
172%
08-10-2007

Real Estate
Europe
523
200
323
261%
05-11-2007

Real Estate
Global
1,271
720
551
177%
08-10-2007

Fixed Income Total

America

1,961

1,500

461

131%

08-10-2007

Fixed Income Total

Europe

1,091

950

141

115%

10-12-2007

Fixed Income Total

Global

2,706

2,500

206

108%

10-08-2007

VaR Excess in \$(millions)

Business

Region

VaR

Limit

Over Limit

Usage

Date Of Last

Compliance

Foreign Exchange

Europe

10.27

9.00

1.27

114%

10-16-2007

High Yield

America

43.09

14.00

29.09

308%

08-13-2007

High Yield

Europe

13.69
13.00
0.69
105%
10-17-2007

High Yield
Global
58.12
27.00
31.12
215%
08-08-2007

CDO
Europe
17.63
8.00
9.63
220%
09-21-2007

CDO
Global
15.49
11.00
4.49
141%
10-04-2007

Credit Markets Total
America
54.85
23.00
31.85
238%
08-17-2007

Credit Markets Total
Europe
28.01
14.00
14.01
200%
05-21-2007

Credit Markets Total
Global
83.70
42.00
41.70
199%
08-13-2007

Securitized Products
Europe

4.83
4.00
0.83
121%
08-16-2007

Real Estate
America
9.98
6.00
3.98
166%
09-03-2007

Real Estate
Global
9.68
7.00
2.68
138%
10-01-2007

Total Fixed Income
America
61.98
52.00
9.98
119%
10-15-2007

Total Fixed Income
Europe
34.10
31.00
3.10
110%
10-18-2007

Total Fixed Income
Global
89.57
75.00
14.57
119%
10-08-2007

*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
Real Estate
America
2007-10-18

FIXED INCOME
Real Estate
Global
2007-10-18

VaR Missing Exception Notes

Division
Business
Region
COB Date

No exceptions found for Trade Date 19-Oct-07