From: O'Meara, Chris M (NY) <comeara@lehman.com>
Sent: Friday, September 7, 2007 11:35 PM (GMT)
To: Goldfarb, David <dgoldfar@lehman.com>
Subject: FW: Daily Risk Appetite and VaR Report - 9/6/07
Attach: RiskAppetite_20070906.xls

? COM

> ____
> From: Gonzalez, Mynor
> Sent: Friday, September 07, 2007 6:53 PM
> To: Goldfarb, David; McDade, Bart; O'Meara, Chris M (NY); Grieb,
> Edward; Antoncic, Madelyn; Nagioff, Roger; Pearn, Francis J
> Cc: Hawkins, Thomas; Oramas-Scala, Lesley; Neave, Jon; Azerad,
> Robert; Jacob, Rolly; Jacob, Anu; Pulido, Albert; Sayani, Faizal
> Subject: Daily Risk Appetite and VaR Report - 9/6/07
>
>
>
> <<RiskAppetite_20070906.xls>>
>
> The overall Risk Appetite usage as of 9/6/07 was $3622mm (up $70mm)
> vs. $3300mm limit:
>
> * Fixed Income - RA $2611mm (up $99mm) vs. $2200mm limit
>
> No major changes.
>
> * Equity - RA $443mm ($down 13mm) vs. $800mm limit
>
> No major changes.
>
> The overall VaR as of 9/06/07 was $106.7mm (up $3.1mm), 60-day Moving
> Average was $91.0mm, and unweighted VaR was $83.6mm (up $1.2mm).
>
>
> Reagards,
> Mynor