

From: LehmanRisk Email <lehmanriskemail@lehman.com>
Sent: Thursday, March 8, 2007 9:37 PM (GMT)
To: RiskLimitExcess-FI <RiskLimitExcess-FI@EXAMNYC.lehman.com>
Cc: Inguva, Bhargavaram <bhargavaram.inguva@lehman.com>; Shetty, Jathin <jshetty@lehman.com>
Subject: Risk Appetite and VaR Limit Excess Notification for COB 07-Mar-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

-- High Yield
Europe
205
170
35
121%
01-17-2007

CDO
America
171
110
61
155%
02-02-2007

CDO
Global
364
250
114

146%
03-05-2007

Securitized Products
America
479
460
19
104%
03-06-2007

Securitized Products
Global
486
465
21
105%
03-06-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

Securitized Products
America
28.16
22.00
6.16
128%
03-06-2007

Securitized Products
Global
28.45
21.00
7.45
135%
03-06-2007

*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
CDO
America
2007-03-06

FIXED INCOME
CDO
Global
2007-03-06

VaR Missing Exception Notes

Division
Business
Region
COB Date

FIXED INCOME
Foreign Exchange
Global
2007-02-26