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Sent: Monday, March 19, 2007 8:50 PM (GMT)
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Subject: Risk Appetite and VaR Limit Excess Notification for COB 16-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 Including Pipeline & Commitments

Europe
341
340
1
100%
03-15-2007

-- High Yield
Europe
226
170
56
133%
01-17-2007

CDO
America
173
110
63

158%
02-02-2007

CDO
Global
303
250
53
121%
03-05-2007

Securitized Products
America
482
460
22
105%
03-06-2007

Securitized Products
Global
480
465
15
103%
03-06-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

Securitized Products
America
29.33
22.00
7.33
133%
03-06-2007

Securitized Products
Global
29.09
21.00
8.09
139%
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
Securitized Products
America
2007-03-08

FIXED INCOME
Securitized Products
America
2007-03-12

FIXED INCOME
Securitized Products
America
2007-03-14

FIXED INCOME
Securitized Products
America
2007-03-15

FIXED INCOME
Securitized Products
Global
2007-03-08

FIXED INCOME
Securitized Products
Global
2007-03-12

FIXED INCOME
Securitized Products
Global
2007-03-14

FIXED INCOME
Securitized Products
Global
2007-03-15

VaR Missing Exception Notes

Division

Business
Region
COB Date

FIXED INCOME
Securitized Products
America
2007-03-08

FIXED INCOME
Securitized Products
America
2007-03-09

FIXED INCOME
Securitized Products
America
2007-03-12

FIXED INCOME
Securitized Products
America
2007-03-13

FIXED INCOME
Securitized Products
America
2007-03-14

FIXED INCOME
Securitized Products
America
2007-03-15

FIXED INCOME
Securitized Products
Global
2007-03-08

FIXED INCOME
Securitized Products
Global
2007-03-09

FIXED INCOME
Securitized Products
Global
2007-03-12

FIXED INCOME
Securitized Products
Global
2007-03-13

FIXED INCOME
Securitized Products

Global
2007-03-14

FIXED INCOME
Securitized Products
Global
2007-03-15