

From: LehmanRisk Email <lehmanriskemail@lehman.com>
Sent: Thursday, March 22, 2007 8:28 PM (GMT)
To: RiskLimitExcess-FI <RiskLimitExcess-FI@EXAMNYC.lehman.com>
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Subject: Risk Appetite and VaR Limit Excess Notification for COB 21-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

America
444
430
14
103%
03-20-2007

-- High Yield

Europe
216
170
46
127%
01-17-2007

-- High Yield Loans, Pipeline & Commitments

America
185
180
5

103%
03-20-2007

CDO
Global
332
300
32
111%
03-08-2007

Securitized Products
America
488
460
28
106%
03-06-2007

Securitized Products
Global
487
465
22
105%
03-20-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

Securitized Products
America
30.17
22.00
8.17
137%
03-06-2007

Securitized Products
Global
30.03
21.00
9.03
143%
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

No exceptions found for Trade Date 21-Mar-07

VaR Missing Exception Notes

Division
Business
Region
COB Date

No exceptions found for Trade Date 21-Mar-07