

From: Shotton, Paul <paul.shotton@lehman.com>
Sent: Thursday, July 31, 2008 8:51 PM (GMT)
To: Rathgeber, Lisa <lisa.rathgeber@lehman.com>
Cc: Vezie, Eric <evezie@lehman.com>
Subject: FW: Soft Copy of ICAAP Docs
Attach: ICAAP_Q208_v4 (EFRC).doc;Market Risk ICAAP 0806 EFRC.doc;Credit Risk ICAAP 0806 EFRC.doc;Operational Risk ICAAP 0806 EFRC.doc

Lisa, after discussing with Eric, he asked me to forward these docs to you (he's not in the office now, nor tomorrow). They are drafts of docs we will need to submit to FSA by August 15th. Problem is, these have been drawn from stale source-material (e.g. references to CRO, instead of Global Head of Risk Management). Can you send Eric the current-version source material (or, alternatively, check these), please?

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> From: Vezie, Eric
> Sent: Thursday, July 31, 2008 1:56 PM
> To: Shotton, Paul
> Cc: O'Meara, Chris M (NY); Mandelblatt, Gary
> Subject: FW: Soft Copy of ICAAP Docs
>
> Treasury in London will be submitting a new ICAAP Pillar 2 document to
> the FSA on 15 August. I will be reviewing the following over the next
> several days. Please have a look and let me know if there is anything
> we want to raise with Treasury. Gary, we have decided to tell the FSA
> that we are working on an avian flu stress calculation rather than
> showing any previous calculation. There is also a governance section
> which I will forward when I get it.
>
> Eric
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> FYI, I am taking the day off tomorrow, but fear that I will be home
> with these docs.
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> From: Hall, Ben
> Sent: Thursday, July 31, 2008 8:34 AM
> To: Vezie, Eric
> Subject: Soft Copy of ICAAP Docs
>
> Eric,
>
> As requested, soft copies of the docs provided yesterday. Please call
> with any queries.
>
> Thanks,
> Ben
>
> Main ICAAP Document
> <<ICAAP_Q208_v4 (EFRC).doc>>
> Market Risk
> <<Market Risk ICAAP 0806 EFRC.doc>>
> Credit Risk
> <<Credit Risk ICAAP 0806 EFRC.doc>>
> Operational Risk
> <<Operational Risk ICAAP 0806 EFRC.doc>>