

**From:** Weber, Mark <mark.weber@lehman.com>  
**Sent:** Monday, November 12, 2007 3:41 PM (GMT)  
**To:** Shotton, Paul <paul.shotton@lehman.com>; Liu, Fong <fong.liu@lehman.com>; Goodman, Jeffrey <jeffrey.goodman@lehman.com>; Garg, Sandeep <sandeep.garg@lehman.com>; Challa, Ram <ram.challa@lehman.com>; Das, Nachiketa <ndas@lehman.com>; Leng, Manhua <mleng@lehman.com>; Zakian, Paul A <pzakian@lehman.com>; Li, Joe <joli@lehman.com>; Globerson, Daniel <daniel.globerson@lehman.com>; Vezie, Eric <evezie@lehman.com>; Van Buren, Chris <christopher.vanburen@lehman.com>  
**Subject:** RE: Market Risk Control Meeting  
**Attach:** MRCC Agenda-200711-v2-combined.pdf

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Enclosure for today's meeting:  
<<MRCC Agenda-200711-v2-combined.pdf>>

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> From: Lee Foon, Michelle On Behalf Of Shotton, Paul  
> Sent: Thursday, October 11, 2007 10:49 AM  
> To: Shotton, Paul; Liu, Fong; Goodman, Jeffrey; Garg, Sandeep;  
> Challa, Ram; Das, Nachiketa; Leng, Manhua; Zakian, Paul A; Li, Joe;  
> Weber, Mark; Globerson, Daniel  
> Cc: Vezie, Eric  
> Subject: Updated: Market Risk Control Meeting  
> When: Monday, November 12, 2007 11:00 AM-12:00 PM (GMT-05:00) Eastern  
> Time (US & Canada).  
> Where: 30C  
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> As part of our attempt to regularize our risk control practices we are  
> going to establish a new regular meeting, for which the planner should  
> already be in your calendar. The Market Risk Control Meeting will take  
> place each month ahead of the regular meeting with the SEC with the  
> purpose of reviewing pertinent risk control issues arising over the  
> month. All invitees should attend; in the event that a business-facing  
> risk manager is unable to attend please ensure that you appoint one of  
> your team members to represent your business coverage area, and ensure  
> that they are sufficiently appraised of the purpose of the meeting and  
> have the necessary materials as to stand-in for you effectively.  
> Thanks,  
>  
> Paul.  
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> Agenda:  
> 1) VaR back-testing exceptions (Mark & Paul Z to provide review  
> materials)  
> 2) Negative (Total) P&L days at the Firm-wide level (Mark & Paul Z)  
> 3) Timing of VaR/RA delivery and sign-off (Mark)  
> 4) VaR/RA re-statements (Mark)  
> 5) Limit Excesses (Mark)  
> 6) Requests for Limit Changes (Mark)  
> 7) Control Issues: Status Updates (All)  
> 8) A.O.B.  
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> 2007 Conference Rooms:  
> October 15th - Conf. Rm. 29D

- > November 12th - Conf. Rm. 30C
- > December 17th - Conf. Rm. 29D
- >
- > Conference Info:
- > Domestic Call In # : (866) 831-2217
- > International Call In # : (205) 354-0155
- > Rm. # : \*8284549\*
- > Pin \*9261\* (Paul)