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**Sent:** Thursday, July 24, 2008 6:29 PM (GMT)  
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**Subject:** Restatement - Need to include adjustment for 3Q07 Real Estate -  
includes adjustment so Archstone risk is captured in RA  
**Attach:** 20070730 MTG\_EVENT\_IMPACT.xls;Real Estate RA Adjustment-  
v1.xls

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Roz - here are the files that document the changes need for the event risk and RA for 3Q07 for the Real Estate, FID, and firm numbers. These adjustments will make the RA numbers in the database have the correct Risk Appetite numbers to reflect the Archstone transaction which occurred on June 1, 2007 but did not enter the LehmanRisk framework until August 13, 2007. These adjustments cover the period June 1 to August 10.

Please schedule this change.

Thanks,  
Mark

<<20070730 MTG\_EVENT\_IMPACT.xls>>  
<<Real Estate RA Adjustment-v1.xls>>