From: Hancock, Stephen <shancock@lehman.com>
Sent: Thursday, May 24, 2007 9:48 AM (GMT)
To: Tarling, Stuart <starling@lehman.com>; Koomen, Josh <josh.koomen@lehman.com>
Cc: Das, Nachiketa <ndas@lehman.com>; Willis, Neil <neil.willis@lehman.com>
Subject: RE: IMM tasks - C3 Stress Testing +
Attach: Summary of key IMM & IRB stress test requirements (50.4 KB).msg

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Need to agree how to incorporate hedge fund stress testing sections. See also the market risk stress document sent by Paul Shotton:

<<RE: Summary of key IMM & IRB stress test requirements>>
Separate docs for nonHF, HF, market risk, or should we combine them?

Josh - do you have a view?

Thanks,
Steve
> ____
> From: Tarling, Stuart
> Sent: Sunday, May 20, 2007 8:47 PM
> To: Hancock, Stephen; Koomen, Josh
> Cc: Das, Nachiketa; Willis, Neil
> Subject: FW: IMM tasks - C3 Stress Testing +
>
> Steve/Josh,
>
> Below is the write-up for the Market Risk HF Stress Reporting - I used
> the Credit Risk doc as a starting-point.
>
> Nachi is ok with the content.
>
> I'll call you tomorrow to discuss whether you think it's better to
> keep it as a separate doc or to incorporate it into the Credit Risk
> Stress Testing doc.
>
> Regards
>
> Stuart
>
> ____
> From: Tarling, Stuart
> Sent: Friday, May 18, 2007 3:33 PM
> To: Das, Nachiketa
> Cc: Kher, Yogesh; Shah, Keval [London]
> Subject: IMM tasks - C3 Stress Testing +
>
> Nachi,

>
> Attached is my first draft on the Market Risk Stress Testing that we
> carry-out for Hedge Fund clients - please let me know if this is ok
> (or alternatively feel free to edit/add where you think is
> appropriate).
> I still need to forward this onto Josh Koomen so he can make a call on
> whether to keep it as a separate doc or incorporate it into the Credit
> Risk Stress Testing doc.
>
> << File: Section C3 - Market Risk Stress Testing v4.doc >>
> Thanks
>
> Stuart
>
>
> Stuart Tarling
> European Market Risk Management
> email : starling@lehman.com
> tel : 0207 102 2061
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