

From: LehmanRisk Email <lehmanriskemail@lehman.com>
Sent: Friday, October 12, 2007 10:25 PM (GMT)
To: RiskLimitExcess-FI <RiskLimitExcess-FI@EXAMNYC.lehman.com>
Cc: Inguva, Bhargavaram <bhargavaram.inguva@lehman.com>; Shetty, Jathin <jshetty@lehman.com>
Subject: Risk Appetite and VaR Limit Excess Notification for COB 11-Oct-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

Foreign Exchange

Asia
82
80
2
103%
10-10-2007

Foreign Exchange

Europe
184
155
29
118%
10-10-2007

Foreign Exchange

Global
312
280
32
111%
10-10-2007

-- High Grade Loans, Pipeline & Commitments

America
199
145
54
137%
06-19-2007

-- High Grade Loans, Pipeline & Commitments

Europe

82
70
12
117%
07-23-2007

-- High Grade Loans, Pipeline & Commitments

Global

228

200

28

114%

10-10-2007

High Yield Total

America

1,323

435

888

304%

07-13-2007

High Yield Total

Global

1,504

850

654

177%

08-08-2007

-- High Yield Loans, Pipeline & Commitments

America

1,332

180

1,152

740%

04-03-2007

-- High Yield Loans, Pipeline & Commitments

Asia

28

20

8

142%

07-18-2007

-- High Yield Loans, Pipeline & Commitments

Global

1,417

420

997

337%

07-18-2007

CDO

Europe

273

200

73

136%

09-21-2007

CDO
Global
298
295
3
101%
10-10-2007

Credit Markets Total
America
1,430
710
720
201%
05-22-2007

Credit Markets Total
Global
1,738
1,265
473
137%
08-21-2007

Securitized Products
America
473
460
13
103%
10-10-2007

Securitized Products
Europe
78
75
3
104%
09-05-2007

Securitized Products
Global
483
465
18
104%
10-10-2007

Real Estate
America
1,034
570
464
181%
08-10-2007

Real Estate
Europe
415
200

215
208%
05-11-2007

Real Estate
Global
1,259
720
539
175%
08-10-2007

Fixed Income Total
America
1,918
1,500
418
128%
08-10-2007

Fixed Income Total
Europe
958
950
8
101%
10-01-2007

Fixed Income Total
Global
2,653
2,500
153
106%
10-08-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

IR Products
America
15.72
15.00
0.72
105%
10-04-2007

Foreign Exchange
Global
13.41
12.00

1.41
112%
10-08-2007

High Yield
America
35.96
14.00
21.96
257%
08-13-2007

High Yield
Global
48.15
27.00
21.15
178%
08-08-2007

CDO
Europe
15.69
8.00
7.69
196%
09-21-2007

CDO
Global
13.99
11.00
2.99
127%
10-04-2007

Credit Markets Total
America
48.81
23.00
25.81
212%
08-17-2007

Credit Markets Total
Europe
24.16
14.00
10.16
173%
05-21-2007

Credit Markets Total
Global
70.47
42.00
28.47
168%
08-13-2007

Securitized Products

Europe
4.93
4.00
0.93
123%
08-16-2007

Securitized Products

Global
22.02
22.00
0.02
100%
10-10-2007

Real Estate

America
9.66
6.00
3.66
161%
09-03-2007

Real Estate

Global
7.84
7.00
0.84
112%
10-01-2007

Total Fixed Income

Global
76.43
75.00
1.43
102%
10-08-2007

*Excess in the last 7 Days that do not have corresponding exception notes.

Risk Appetite Missing Exception Notes

Division
Business
Region
COB Date

FIXED INCOME

IR Products
America
2007-10-08

FIXED INCOME

CDO
Europe
2007-10-04

FIXED INCOME

Real Estate
America
2007-10-04

FIXED INCOME
Real Estate
America
2007-10-05

FIXED INCOME
Real Estate
America
2007-10-08

FIXED INCOME
Real Estate
America
2007-10-09

FIXED INCOME
Real Estate
America
2007-10-10

FIXED INCOME
Real Estate
Global
2007-10-04

FIXED INCOME
Real Estate
Global
2007-10-05

FIXED INCOME
Real Estate
Global
2007-10-08

FIXED INCOME
Real Estate
Global
2007-10-09

FIXED INCOME
Real Estate
Global
2007-10-10

FIXED INCOME
BPM Total
America
2007-10-04

FIXED INCOME
BPM Total
America
2007-10-05

FIXED INCOME
BPM Total

America
2007-10-08

FIXED INCOME
BPM Total
America
2007-10-09

FIXED INCOME
BPM Total
America
2007-10-10

FIXED INCOME
BPM Total
Global
2007-10-04

FIXED INCOME
BPM Total
Global
2007-10-05

FIXED INCOME
BPM Total
Global
2007-10-09

FIXED INCOME
BPM Total
Global
2007-10-10

VaR Missing Exception Notes

Division
Business
Region
COB Date

FIXED INCOME
IR Products
America
2007-10-05

FIXED INCOME
IR Products
America
2007-10-08

FIXED INCOME
IR Products
America
2007-10-09

FIXED INCOME
IR Products
America
2007-10-10

FIXED INCOME
Total Fixed Income
America
2007-10-10

FIXED INCOME
Total Fixed Income
Global
2007-10-04

FIXED INCOME
Total Fixed Income
Global
2007-10-09

FIXED INCOME
Total Fixed Income
Global
2007-10-10