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Subject: Risk Appetite and VaR Limit Excess Notification for COB 16-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

IR Products
America
312
300
12
104%
10-12-2007

Foreign Exchange
Europe
158
155
3
102%
10-10-2007

-- High Grade Loans, Pipeline & Commitments
America
202
145
57
139%
06-19-2007

-- High Grade Loans, Pipeline & Commitments

Europe

81

70

11

116%

07-23-2007

-- High Grade Loans, Pipeline & Commitments

Global

230

200

30

115%

10-10-2007

High Yield Total

America

1,301

435

866

299%

07-13-2007

High Yield Total

Global

1,488

850

638

175%

08-08-2007

-- High Yield Loans, Pipeline & Commitments

America

1,297

180

1,117

721%

04-03-2007

-- High Yield Loans, Pipeline & Commitments

Asia

29

20

9

145%

07-18-2007

-- High Yield Loans, Pipeline & Commitments

Global

1,402

420

982

334%

07-18-2007

CDO
Europe
266
200
66
133%
09-21-2007

Credit Markets Total
America
1,464
710
754
206%
05-22-2007

Credit Markets Total
Global
1,793
1,265
528
142%
08-21-2007

Securitized Products
Europe
76
75
1
102%
09-05-2007

Securitized Products
Global
473
465
8
102%
10-10-2007

Real Estate
America
983
570
413
172%
08-10-2007

Real Estate
Europe
523
200
323
262%
05-11-2007

Real Estate
Global
1,270
720
550
176%
08-10-2007

Fixed Income Total
America
1,942
1,500
442
129%
08-10-2007

Fixed Income Total
Europe
992
950
42
104%
10-12-2007

Fixed Income Total
Global
2,590
2,500
90
104%
10-08-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

IR Products
America
16.95
15.00
1.95
113%
10-04-2007

High Grade
America

22.69
20.00
2.69
113%
10-11-2007

High Yield
America
38.18
14.00
24.18
273%
08-13-2007

High Yield
Global
50.60
27.00
23.60
187%
08-08-2007

CDO
Europe
15.46
8.00
7.46
193%
09-21-2007

CDO
Global
13.18
11.00
2.18
120%
10-04-2007

Credit Markets Total
America
51.56
23.00
28.56
224%
08-17-2007

Credit Markets Total
Europe
24.66
14.00
10.66
176%
05-21-2007

Credit Markets Total
Global

75.37
42.00
33.37
179%
08-13-2007

Securitized Products

Europe
4.83
4.00
0.83
121%
08-16-2007

Real Estate

America
10.09
6.00
4.09
168%
09-03-2007

Real Estate

Global
9.50
7.00
2.50
136%
10-01-2007

Total Fixed Income

America
56.49
52.00
4.49
109%
10-15-2007

Total Fixed Income

Global
77.28
75.00
2.28
103%
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
2007-10-15

FIXED INCOME
CDO
Europe
2007-10-15

FIXED INCOME
Credit Markets Total
America
2007-10-11

FIXED INCOME
Credit Markets Total
America
2007-10-15

FIXED INCOME
Credit Markets Total
Global
2007-10-11

FIXED INCOME
Credit Markets Total
Global
2007-10-15

FIXED INCOME
Securitized Products
America
2007-10-11

FIXED INCOME
Securitized Products
America
2007-10-12

FIXED INCOME
Securitized Products
Global
2007-10-11

FIXED INCOME
Securitized Products
Global
2007-10-12

FIXED INCOME
Securitized Products
Global
2007-10-15

FIXED INCOME
Real Estate
America
2007-10-09

FIXED INCOME
Real Estate
America
2007-10-10

FIXED INCOME
Real Estate
America
2007-10-11

FIXED INCOME
Real Estate
America
2007-10-12

FIXED INCOME
Real Estate
America
2007-10-15

FIXED INCOME
Real Estate
Global
2007-10-09

FIXED INCOME
Real Estate
Global
2007-10-10

FIXED INCOME
Real Estate
Global
2007-10-11

FIXED INCOME
Real Estate
Global
2007-10-12

FIXED INCOME
Real Estate
Global
2007-10-15

FIXED INCOME
BPM Total
America
2007-10-09

FIXED INCOME

BPM Total
America
2007-10-10

FIXED INCOME
BPM Total
America
2007-10-11

FIXED INCOME
BPM Total
America
2007-10-12

FIXED INCOME
BPM Total
America
2007-10-15

FIXED INCOME
BPM Total
Global
2007-10-09

FIXED INCOME
BPM Total
Global
2007-10-10

FIXED INCOME
BPM Total
Global
2007-10-11

FIXED INCOME
BPM Total
Global
2007-10-12

FIXED INCOME
BPM Total
Global
2007-10-15

VaR Missing Exception Notes

Division
Business
Region
COB Date

FIXED INCOME
IR Products
America

2007-10-09

FIXED INCOME
IR Products
America
2007-10-10

FIXED INCOME
IR Products
America
2007-10-11

FIXED INCOME
IR Products
America
2007-10-12

FIXED INCOME
IR Products
America
2007-10-15

FIXED INCOME
High Grade
America
2007-10-15

FIXED INCOME
CDO
Europe
2007-10-15

FIXED INCOME
CDO
Global
2007-10-15

FIXED INCOME
Credit Markets Total
America
2007-10-15

FIXED INCOME
Credit Markets Total
Europe
2007-10-15

FIXED INCOME
Credit Markets Total
Global
2007-10-15

FIXED INCOME
Securitized Products
Global
2007-10-11

FIXED INCOME
Total Fixed Income
America
2007-10-10

FIXED INCOME
Total Fixed Income
Global
2007-10-09

FIXED INCOME
Total Fixed Income
Global
2007-10-10

FIXED INCOME
Total Fixed Income
Global
2007-10-11

FIXED INCOME
Total Fixed Income
Global
2007-10-12

FIXED INCOME
Total Fixed Income
Global
2007-10-15