

**From:** LehmanRisk Email <lehmanriskemail@lehman.com>  
**Sent:** Friday, October 19, 2007 10:16 PM (GMT)  
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**Subject:** Risk Appetite and VaR Limit Excess Notification for COB 18-Oct-2007 (FI)

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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  
Europe  
187  
155  
32  
121%  
10-10-2007

-- High Grade Loans, Pipeline & Commitments  
America  
200  
145  
55  
138%  
06-19-2007

-- High Grade Loans, Pipeline & Commitments  
Europe  
81  
70  
11  
116%  
07-23-2007

-- High Grade Loans, Pipeline & Commitments

Global

231

200

31

116%

10-10-2007

High Yield Total

America

1,303

435

868

299%

07-13-2007

High Yield Total

Global

1,521

850

671

179%

08-08-2007

-- High Yield Loans, Pipeline & Commitments

America

1,271

180

1,091

706%

04-03-2007

-- High Yield Loans, Pipeline & Commitments

Asia

26

20

6

129%

07-18-2007

-- High Yield Loans, Pipeline & Commitments

Global

1,378

420

958

328%

07-18-2007

CDO

Europe

230

200

30

115%

09-21-2007

Credit Markets Total

America

1,405

710

695

198%

05-22-2007

Credit Markets Total

Global

1,721

1,265

456

136%

08-21-2007

Securitized Products

America

469

460

9

102%

10-17-2007

Securitized Products

Europe

76

75

1

101%

09-05-2007

Securitized Products

Global

471

465

6

101%

10-17-2007

Real Estate

America

982

570

412

172%

08-10-2007

Real Estate

Europe

523

200

323

261%

05-11-2007

Real Estate  
Global  
1,271  
720  
551  
177%  
08-10-2007

Fixed Income Total  
America  
2,000  
1,500  
500  
133%  
08-10-2007

Fixed Income Total  
Europe  
1,047  
950  
97  
110%  
10-12-2007

Fixed Income Total  
Global  
2,643  
2,500  
143  
106%  
10-08-2007

VaR Excess in \$(millions)

Business  
Region  
VaR  
Limit  
Over Limit  
Usage  
Date Of Last  
Compliance

Foreign Exchange  
Europe  
9.57  
9.00  
0.57  
106%  
10-16-2007

High Yield  
America

39.94  
14.00  
25.94  
285%  
08-13-2007

High Yield  
Europe  
13.49  
13.00  
0.49  
104%  
10-17-2007

High Yield  
Global  
55.12  
27.00  
28.12  
204%  
08-08-2007

CDO  
Europe  
13.28  
8.00  
5.28  
166%  
09-21-2007

CDO  
Global  
14.44  
11.00  
3.44  
131%  
10-04-2007

Credit Markets Total  
America  
53.09  
23.00  
30.09  
231%  
08-17-2007

Credit Markets Total  
Europe  
24.36  
14.00  
10.36  
174%  
05-21-2007

Credit Markets Total  
Global

75.77  
42.00  
33.77  
180%  
08-13-2007

Securitized Products

Europe  
4.80  
4.00  
0.80  
120%  
08-16-2007

Real Estate

America  
9.97  
6.00  
3.97  
166%  
09-03-2007

Real Estate

Global  
9.59  
7.00  
2.59  
137%  
10-01-2007

Total Fixed Income

America  
61.90  
52.00  
9.90  
119%  
10-15-2007

Total Fixed Income

Global  
85.05  
75.00  
10.05  
113%  
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  
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  
America  
2007-10-16

FIXED INCOME  
BPM Total  
America  
2007-10-17

FIXED INCOME  
BPM Total  
Global  
2007-10-11

FIXED INCOME  
BPM Total  
Global  
2007-10-12

FIXED INCOME  
BPM Total  
Global  
2007-10-15

FIXED INCOME  
BPM Total  
Global  
2007-10-16

FIXED INCOME  
BPM Total  
Global  
2007-10-17

VaR Missing Exception Notes

Division

Business  
Region  
COB Date

FIXED INCOME  
Credit Markets Total  
America  
2007-10-15

FIXED INCOME  
Credit Markets Total  
Global  
2007-10-15

FIXED INCOME  
Total Fixed Income  
America  
2007-10-16

FIXED INCOME  
Total Fixed Income  
America  
2007-10-17

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

FIXED INCOME  
Total Fixed Income  
Global  
2007-10-16

FIXED INCOME  
Total Fixed Income  
Global  
2007-10-17