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Subject: Risk Appetite and VaR Limit Excess Notification for COB 17-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
323
300
23
108%
10-12-2007

Foreign Exchange
Europe
197
155
42
127%
10-10-2007

Foreign Exchange
Global
296
280
16
106%
10-16-2007

-- High Grade Loans, Pipeline & Commitments

America

190

145

45

131%

06-19-2007

-- High Grade Loans, Pipeline & Commitments

Europe

81

70

11

115%

07-23-2007

-- High Grade Loans, Pipeline & Commitments

Global

229

200

29

114%

10-10-2007

High Yield Total

America

1,290

435

855

297%

07-13-2007

High Yield Total

Global

1,487

850

637

175%

08-08-2007

-- High Yield Loans, Pipeline & Commitments

America

1,262

180

1,082

701%

04-03-2007

-- High Yield Loans, Pipeline & Commitments

Asia

29

20

9

145%

07-18-2007

-- High Yield Loans, Pipeline & Commitments

Global

1,366

420

946

325%

07-18-2007

CDO

Europe

254

200

54

127%

09-21-2007

CDO

Global

312

295

17

106%

10-16-2007

Credit Markets Total

America

1,451

710

741

204%

05-22-2007

Credit Markets Total

Global

1,741

1,265

476

138%

08-21-2007

Securitized Products

Europe

76

75

1

101%

09-05-2007

Real Estate

America

982

570

412

172%

08-10-2007

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

Real Estate
Global
1,269
720
549
176%
08-10-2007

Fixed Income Total
America
1,921
1,500
421
128%
08-10-2007

Fixed Income Total
Europe
1,045
950
95
110%
10-12-2007

Fixed Income Total
Global
2,658
2,500
158
106%
10-08-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

IR Products
America

17.67
15.00
2.67
118%
10-04-2007

Foreign Exchange
Europe
9.99
9.00
0.99
111%
10-16-2007

Foreign Exchange
Global
12.87
12.00
0.87
107%
10-16-2007

High Yield
America
38.34
14.00
24.34
274%
08-13-2007

High Yield
Global
51.65
27.00
24.65
191%
08-08-2007

CDO
Europe
14.63
8.00
6.63
183%
09-21-2007

CDO
Global
14.88
11.00
3.88
135%
10-04-2007

Credit Markets Total
America

54.39
23.00
31.39
236%
08-17-2007

Credit Markets Total
Europe
25.55
14.00
11.55
183%
05-21-2007

Credit Markets Total
Global
73.99
42.00
31.99
176%
08-13-2007

Securitized Products
Europe
4.79
4.00
0.79
120%
08-16-2007

Real Estate
America
9.98
6.00
3.98
166%
09-03-2007

Real Estate
Global
9.39
7.00
2.39
134%
10-01-2007

Total Fixed Income
America
56.72
52.00
4.72
109%
10-15-2007

Total Fixed Income
Global

80.69
75.00
5.69
108%
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
IR Products
America
2007-10-16

FIXED INCOME
Credit Markets Total
America
2007-10-11

FIXED INCOME
Credit Markets Total
Global
2007-10-11

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
Securitized Products
Global
2007-10-16

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
America
2007-10-16

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
Real Estate
Global
2007-10-16

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
America
2007-10-16

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

FIXED INCOME
BPM Total
Global
2007-10-16

VaR Missing Exception Notes

Division
Business
Region
COB Date

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
IR Products
America
2007-10-16

FIXED INCOME
High Grade
America
2007-10-15

FIXED INCOME
CDO
Global
2007-10-15

FIXED INCOME
CDO
Global
2007-10-16

FIXED INCOME
Credit Markets Total
America
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
America
2007-10-16

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

FIXED INCOME
Total Fixed Income
Global
2007-10-16