

**From:** LehmanRisk Email <lehmanriskemail@lehman.com>  
**Sent:** Tuesday, October 30, 2007 11:00 PM (GMT)  
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**Subject:** Risk Appetite and VaR Limit Excess Notification for COB 29-Oct-2007 (FI)

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For more details, please visit LehmanRisk website  
at <<http://my.lehman.com/LRW/jsp/common/logincheck.jsp>>  
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Risk Appetite Excess in \$(millions)

Business  
Region  
Risk Appetite  
Limit  
Over Limit  
Usage  
Date Of Last  
Compliance

Foreign Exchange  
Europe  
190  
155  
35  
123%  
10-22-2007

Commodities Trading  
Asia  
60  
55  
5  
110%  
10-26-2007

Commodities Trading  
Global  
308  
270  
38  
114%  
10-26-2007

-- High Grade Loans, Pipeline & Commitments

America

203

145

58

140%

06-19-2007

-- High Grade Loans, Pipeline & Commitments

Europe

81

70

11

115%

07-23-2007

-- High Grade Loans, Pipeline & Commitments

Global

236

200

36

118%

10-10-2007

High Yield Total

America

1,142

435

707

262%

07-13-2007

High Yield Total

Global

1,379

850

529

162%

08-08-2007

-- High Yield Loans, Pipeline & Commitments

America

1,062

180

882

590%

04-03-2007

-- High Yield Loans, Pipeline & Commitments

Asia

24

20

4

122%

07-18-2007

-- High Yield Loans, Pipeline & Commitments

Global

1,179

420

759

281%

07-18-2007

CDO

Europe

271

200

71

135%

09-21-2007

CDO

Global

305

295

10

103%

10-18-2007

Credit Markets Total

America

1,257

710

547

177%

05-22-2007

Credit Markets Total

Global

1,570

1,265

305

124%

08-21-2007

Securitized Products

America

587

460

127

128%

10-26-2007

Securitized Products

Europe

79

75

4

105%

09-05-2007

Securitized Products

Global

587

465

122

126%

10-26-2007

Real Estate

America

988

570

418

173%

08-10-2007

Real Estate

Europe

522

200

322

261%

05-11-2007

Real Estate

Global

1,270

720

550

176%

08-10-2007

Fixed Income Total

America

1,853

1,500

353

124%

08-10-2007

Fixed Income Total

Europe

1,109

950

159

117%

10-12-2007

Fixed Income Total

Global

2,519

2,500

19

101%

10-08-2007

VaR Excess in \$(millions)

Business  
Region  
VaR  
Limit  
Over Limit  
Usage  
Date Of Last  
Compliance

Foreign Exchange  
Europe  
9.19  
9.00  
0.19  
102%  
10-22-2007

Commodities Trading  
Asia  
3.42  
3.00  
0.42  
114%  
10-26-2007

Commodities Trading  
Global  
13.80  
13.00  
0.80  
106%  
10-26-2007

High Yield  
America  
41.18  
14.00  
27.18  
294%  
08-13-2007

High Yield  
Global  
56.87  
27.00  
29.87  
211%  
08-08-2007

CDO  
Europe

16.27  
8.00  
8.27  
203%  
09-21-2007

CDO  
Global  
16.52  
11.00  
5.52  
150%  
10-04-2007

Credit Markets Total  
America  
50.36  
23.00  
27.36  
219%  
08-17-2007

Credit Markets Total  
Europe  
24.13  
14.00  
10.13  
172%  
05-21-2007

Credit Markets Total  
Global  
72.60  
42.00  
30.60  
173%  
08-13-2007

Securitized Products  
America  
31.29  
22.00  
9.29  
142%  
10-26-2007

Securitized Products  
Europe  
5.00  
4.00  
1.00  
125%  
08-16-2007

Securitized Products  
Global

31.37  
22.00  
9.37  
143%  
10-26-2007

Real Estate  
America  
10.57  
6.00  
4.57  
176%  
09-03-2007

Real Estate  
Global  
9.46  
7.00  
2.46  
135%  
10-01-2007

Total Fixed Income  
America  
56.11  
52.00  
4.11  
108%  
10-15-2007

Total Fixed Income  
Europe  
35.61  
31.00  
4.61  
115%  
10-18-2007

Total Fixed Income  
Global  
77.13  
75.00  
2.13  
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  
Commodities Trading  
Asia  
2007-10-25

FIXED INCOME  
Commodities Trading  
Global  
2007-10-23

FIXED INCOME  
Commodities Trading  
Global  
2007-10-24

FIXED INCOME  
Commodities Trading  
Global  
2007-10-25

FIXED INCOME  
CDO  
Europe  
2007-10-26

FIXED INCOME  
Real Estate  
America  
2007-10-22

FIXED INCOME  
Real Estate  
America  
2007-10-23

FIXED INCOME  
Real Estate  
America  
2007-10-24

FIXED INCOME  
Real Estate  
America  
2007-10-25

FIXED INCOME  
Real Estate  
America  
2007-10-26

FIXED INCOME  
Real Estate  
Global  
2007-10-22

FIXED INCOME  
Real Estate  
Global  
2007-10-23

FIXED INCOME  
Real Estate  
Global  
2007-10-24

FIXED INCOME  
Real Estate  
Global  
2007-10-25

FIXED INCOME  
Real Estate  
Global  
2007-10-26

VaR Missing Exception Notes

Division  
Business  
Region  
COB Date

FIXED INCOME  
Commodities Trading  
Asia  
2007-10-24

FIXED INCOME  
CDO  
Europe  
2007-10-26

FIXED INCOME  
Credit Markets Total  
Europe  
2007-10-26

FIXED INCOME  
Real Estate  
America  
2007-10-26

FIXED INCOME  
Real Estate  
Global  
2007-10-26