

From: LehmanRisk Email <lehmanriskemail@lehman.com>
Sent: Monday, April 16, 2007 7:15 PM (GMT)
To: RiskLimitExcess-FI <RiskLimitExcess-FI@EXAMNYC.lehman.com>
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Subject: Risk Appetite and VaR Limit Excess Notification for COB 13-Apr-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

-- High Yield
Europe
182
170
12
107%
01-17-2007

-- High Yield Loans, Pipeline & Commitments
America
219
180
39
122%
04-03-2007

Securitized Products
America
470
460
10
102%
04-12-2007

Securitized Products
Global
467
465
2
100%

04-12-2007

VaR Excess in \$(millions)

Business
 Region
 VaR
 Limit
 Over Limit
 Usage
 Date Of Last
 Compliance

High Grade
 America
 13.44
 13.00
 0.44
 103%
 04-12-2007

Securitized Products
 America
 28.14
 22.00
 6.14
 128%
 03-06-2007

Securitized Products
 Global
 27.81
 22.00
 5.81
 126%
 03-06-2007

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

Risk Appetite Missing Exception Notes

Division
 Business
 Region
 COB Date

No exceptions found for Trade Date 13-Apr-07

VaR Missing Exception Notes

Division
 Business
 Region
 COB Date

No exceptions found for Trade Date 13-Apr-07