

From: LehmanRisk Email <lehmanriskemail@lehman.com>
Sent: Monday, April 9, 2007 11:57 PM (GMT)
To: RiskLimitExcess-FI <RiskLimitExcess-FI@EXAMNYC.lehman.com>
Cc: Inguva, Bhargavaram <bhargavaram.inguva@lehman.com>; Shetty, Jathin <jshetty@lehman.com>
Subject: Risk Appetite and VaR Limit Excess Notification for COB 06-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
198
170
28
117%
01-17-2007

-- High Yield Loans, Pipeline & Commitments
America
190
180
10
105%
04-03-2007

Securitized Products
America
493
460
33

107%
04-04-2007

Securitized Products
Global
491
465
26
106%
04-04-2007

VaR Excess in \$(millions)

Business
Region
VaR
Limit
Over Limit
Usage
Date Of Last
Compliance

High Grade
America
13.08
13.00
0.08
101%
04-03-2007

Securitized Products
America
29.34
22.00
7.34
133%
03-06-2007

Securitized Products
Global
29.12
22.00
7.12
132%
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 06-Apr-07

VaR Missing Exception Notes

Division
Business
Region
COB Date

FIXED INCOME
High Grade
America
2007-04-04