

Real Estate >> Risk Appetite / VaR >> Summary - COB 27 Aug 2007 Monday

Risk Appetite (95%, annual)													
Business Line	Usage (\$ Million)												
	Americas			Europe			Asia			Global			
	Current	Limit	Usage%	Current	Limit	Usage%	Current	Limit	Usage%	Current	Limit	Usage%	Daily Chg
PTG	908.00	-	-	496.00	-	-	189.00	-	-	1,203.00	-	-	(1.00)
CMBS	48.00	-	-	25.00	-	-	0.00	-	-	59.00	-	-	0.00
REIT LOC	44.00	-	-	0.00	-	-	0.00	-	-	44.00	-	-	0.00
<b>Real Estate Total</b>	<b>942.00</b>	<b>570.00</b>	<b>165</b>	<b>508.00</b>	<b>200.00</b>	<b>254</b>	<b>189.00</b>	<b>275.00</b>	<b>69</b>	<b>1,241.00</b>	<b>720.00</b>	<b>172</b>	<b>0.00</b>

VaR (95%, 1day)													
Business Line	Usage (\$ Million)												
	Americas			Europe			Asia			Global			
	Current	Limit	Usage%	Current	Limit	Usage%	Current	Limit	Usage%	Current	Limit	Usage%	Daily Chg
PTG	2.84	-	-	0.12	-	-	0.51	-	-	2.96	-	-	(0.07)
CMBS	3.03	-	-	0.90	-	-	-	-	-	3.19	-	-	(0.03)
REIT LOC	1.99	-	-	-	-	-	-	-	-	1.99	-	-	0.00
<b>Real Estate Total</b>	<b>6.46</b>	<b>6.00</b>	<b>108</b>	<b>0.96</b>	<b>3.00</b>	<b>32</b>	<b>0.51</b>	<b>2.00</b>	<b>25</b>	<b>6.62</b>	<b>7.00</b>	<b>95</b>	<b>(0.02)</b>

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