

Date	Division	Business	Region	Old Event Risk	Old Total Risk	ER Adjustment	TR Adjustment	New Event Risk	New Total Risk
5/31/2007	TOTAL FIRM	TOTAL	Global	1,239,760,621	2,893,974,498	-	-	1,239,760,621	2,893,974,498
6/1/2007	TOTAL FIRM	TOTAL	Global	1,235,154,589	2,928,177,310	380,000,000	310,000,000	1,615,154,589	3,238,177,310
6/4/2007	TOTAL FIRM	TOTAL	Global	1,250,392,236	2,970,680,111	380,000,000	310,000,000	1,630,392,236	3,280,680,111
6/5/2007	TOTAL FIRM	TOTAL	Global	1,246,608,482	2,978,569,775	380,000,000	310,000,000	1,626,608,482	3,288,569,775
6/6/2007	TOTAL FIRM	TOTAL	Global	1,258,597,672	2,981,391,552	380,000,000	310,000,000	1,638,597,672	3,291,391,552
6/7/2007	TOTAL FIRM	TOTAL	Global	1,290,425,605	3,135,792,057	380,000,000	310,000,000	1,670,425,605	3,445,792,057
6/8/2007	TOTAL FIRM	TOTAL	Global	1,244,030,835	2,986,577,485	380,000,000	310,000,000	1,624,030,835	3,296,577,485
6/11/2007	TOTAL FIRM	TOTAL	Global	1,231,911,603	2,897,006,981	380,000,000	310,000,000	1,611,911,603	3,207,006,981
6/12/2007	TOTAL FIRM	TOTAL	Global	1,248,316,247	3,049,010,884	380,000,000	310,000,000	1,628,316,247	3,359,010,884
6/13/2007	TOTAL FIRM	TOTAL	Global	1,251,177,693	2,876,260,844	380,000,000	310,000,000	1,631,177,693	3,186,260,844
6/14/2007	TOTAL FIRM	TOTAL	Global	1,233,739,077	3,170,524,814	380,000,000	310,000,000	1,613,739,077	3,480,524,814
6/15/2007	TOTAL FIRM	TOTAL	Global	1,264,537,043	3,228,263,221	380,000,000	310,000,000	1,644,537,043	3,538,263,221
6/18/2007	TOTAL FIRM	TOTAL	Global	1,256,261,209	3,241,015,514	380,000,000	310,000,000	1,636,261,209	3,551,015,514
6/19/2007	TOTAL FIRM	TOTAL	Global	1,245,392,183	3,227,622,292	380,000,000	310,000,000	1,625,392,183	3,537,622,292
6/20/2007	TOTAL FIRM	TOTAL	Global	1,285,794,280	3,007,318,313	380,000,000	310,000,000	1,665,794,280	3,317,318,313
6/21/2007	TOTAL FIRM	TOTAL	Global	1,278,189,810	2,863,244,010	380,000,000	310,000,000	1,658,189,810	3,173,244,010
6/22/2007	TOTAL FIRM	TOTAL	Global	1,294,575,359	2,889,221,715	380,000,000	310,000,000	1,674,575,359	3,199,221,715
6/25/2007	TOTAL FIRM	TOTAL	Global	1,301,855,128	2,897,440,873	380,000,000	310,000,000	1,681,855,128	3,207,440,873
6/26/2007	TOTAL FIRM	TOTAL	Global	1,303,139,145	2,829,147,063	380,000,000	310,000,000	1,683,139,145	3,139,147,063
6/27/2007	TOTAL FIRM	TOTAL	Global	1,346,852,349	3,062,364,378	380,000,000	310,000,000	1,726,852,349	3,372,364,378
6/28/2007	TOTAL FIRM	TOTAL	Global	1,336,251,100	3,142,588,940	380,000,000	310,000,000	1,716,251,100	3,452,588,940
6/29/2007	TOTAL FIRM	TOTAL	Global	1,368,964,490	3,176,451,354	380,000,000	310,000,000	1,748,964,490	3,486,451,354
7/2/2007	TOTAL FIRM	TOTAL	Global	1,398,380,367	3,168,284,370	380,000,000	310,000,000	1,778,380,367	3,478,284,370
7/4/2007	TOTAL FIRM	TOTAL	Global	1,375,975,086	3,235,644,672	380,000,000	310,000,000	1,755,975,086	3,545,644,672
7/5/2007	TOTAL FIRM	TOTAL	Global	1,455,139,960	2,995,619,182	380,000,000	310,000,000	1,835,139,960	3,305,619,182
7/6/2007	TOTAL FIRM	TOTAL	Global	1,383,636,842	3,066,737,219	380,000,000	310,000,000	1,763,636,842	3,376,737,219
7/9/2007	TOTAL FIRM	TOTAL	Global	1,327,826,538	3,057,099,116	380,000,000	310,000,000	1,707,826,538	3,367,099,116
7/10/2007	TOTAL FIRM	TOTAL	Global	1,331,046,570	2,967,947,134	380,000,000	310,000,000	1,711,046,570	3,277,947,134
7/11/2007	TOTAL FIRM	TOTAL	Global	1,321,636,629	2,843,646,772	380,000,000	310,000,000	1,701,636,629	3,153,646,772
7/12/2007	TOTAL FIRM	TOTAL	Global	1,331,905,816	2,978,196,350	380,000,000	310,000,000	1,711,905,816	3,288,196,350
7/13/2007	TOTAL FIRM	TOTAL	Global	1,287,165,434	2,987,192,880	380,000,000	310,000,000	1,667,165,434	3,297,192,880
7/16/2007	TOTAL FIRM	TOTAL	Global	1,309,292,851	3,116,661,709	380,000,000	310,000,000	1,689,292,851	3,426,661,709
7/17/2007	TOTAL FIRM	TOTAL	Global	1,324,992,882	3,187,981,864	380,000,000	310,000,000	1,704,992,882	3,497,981,864
7/18/2007	TOTAL FIRM	TOTAL	Global	1,303,938,796	3,033,496,165	380,000,000	310,000,000	1,683,938,796	3,343,496,165
7/19/2007	TOTAL FIRM	TOTAL	Global	1,367,833,842	3,106,426,720	380,000,000	310,000,000	1,747,833,842	3,416,426,720
7/20/2007	TOTAL FIRM	TOTAL	Global	1,388,914,356	3,264,313,784	380,000,000	310,000,000	1,768,914,356	3,574,313,784
7/23/2007	TOTAL FIRM	TOTAL	Global	1,378,268,244	3,230,538,613	380,000,000	310,000,000	1,758,268,244	3,540,538,613
7/24/2007	TOTAL FIRM	TOTAL	Global	1,384,656,991	3,138,978,813	380,000,000	310,000,000	1,764,656,991	3,448,978,813
7/25/2007	TOTAL FIRM	TOTAL	Global	1,355,504,301	2,956,501,696	380,000,000	310,000,000	1,735,504,301	3,266,501,696
7/26/2007	TOTAL FIRM	TOTAL	Global	1,328,786,950	2,650,086,713	380,000,000	310,000,000	1,708,786,950	2,960,086,713
7/27/2007	TOTAL FIRM	TOTAL	Global	1,317,188,354	2,570,213,191	380,000,000	310,000,000	1,697,188,354	2,880,213,191
7/30/2007	TOTAL FIRM	TOTAL	Global	1,333,198,489	2,711,656,851	380,000,000	310,000,000	1,713,198,489	3,021,656,851
7/31/2007	TOTAL FIRM	TOTAL	Global	1,335,933,809	2,545,088,886	380,000,000	310,000,000	1,715,933,809	2,855,088,886
8/1/2007	TOTAL FIRM	TOTAL	Global	1,349,227,959	2,432,919,031	380,000,000	310,000,000	1,729,227,959	2,742,919,031
8/2/2007	TOTAL FIRM	TOTAL	Global	1,354,020,127	2,365,737,076	380,000,000	310,000,000	1,734,020,127	2,675,737,076
8/3/2007	TOTAL FIRM	TOTAL	Global	1,409,178,365	2,530,283,392	380,000,000	310,000,000	1,789,178,365	2,840,283,392
8/6/2007	TOTAL FIRM	TOTAL	Global	1,409,133,112	2,544,664,984	380,000,000	310,000,000	1,789,133,112	2,854,664,984
8/7/2007	TOTAL FIRM	TOTAL	Global	1,404,964,847	2,720,473,824	380,000,000	310,000,000	1,784,964,847	3,030,473,824
8/8/2007	TOTAL FIRM	TOTAL	Global	1,350,300,993	3,077,553,220	380,000,000	310,000,000	1,730,300,993	3,387,553,220
8/9/2007	TOTAL FIRM	TOTAL	Global	1,424,955,719	2,951,993,126	380,000,000	310,000,000	1,804,955,719	3,261,993,126
8/10/2007	TOTAL FIRM	TOTAL	Global	1,418,468,130	3,192,023,961	380,000,000	310,000,000	1,798,468,130	3,502,023,961
8/13/2007	TOTAL FIRM	TOTAL	Global	1,771,545,781	3,456,811,879	-	-	1,771,545,781	3,456,811,879

Date	Division	Business	Region	Old Event Risk	Old Total Risk	ER Adjustment	TR Adjustment	New Event Risk	New Total Risk
5/31/2007	TOTAL FIRM	TOTAL	America	778,596,959	1,821,555,699	-	-	778,596,959	1,821,555,699
6/1/2007	TOTAL FIRM	TOTAL	America	774,907,309	1,857,809,300	380,000,000	310,000,000	1,154,907,309	2,167,809,300
6/4/2007	TOTAL FIRM	TOTAL	America	787,909,998	1,911,000,920	380,000,000	310,000,000	1,167,909,998	2,221,000,920
6/5/2007	TOTAL FIRM	TOTAL	America	782,486,935	1,917,535,329	380,000,000	310,000,000	1,162,486,935	2,227,535,329
6/6/2007	TOTAL FIRM	TOTAL	America	784,391,063	1,919,762,379	380,000,000	310,000,000	1,164,391,063	2,229,762,379
6/7/2007	TOTAL FIRM	TOTAL	America	809,918,324	2,041,012,971	380,000,000	310,000,000	1,189,918,324	2,351,012,971
6/8/2007	TOTAL FIRM	TOTAL	America	803,019,564	1,967,535,212	380,000,000	310,000,000	1,183,019,564	2,277,535,212
6/11/2007	TOTAL FIRM	TOTAL	America	811,713,386	1,897,963,772	380,000,000	310,000,000	1,191,713,386	2,207,963,772
6/12/2007	TOTAL FIRM	TOTAL	America	823,973,356	2,040,419,314	380,000,000	310,000,000	1,203,973,356	2,350,419,314
6/13/2007	TOTAL FIRM	TOTAL	America	813,108,067	1,916,883,678	380,000,000	310,000,000	1,193,108,067	2,226,883,678
6/14/2007	TOTAL FIRM	TOTAL	America	808,716,660	2,076,739,973	380,000,000	310,000,000	1,188,716,660	2,386,739,973
6/15/2007	TOTAL FIRM	TOTAL	America	836,268,968	2,016,910,291	380,000,000	310,000,000	1,216,268,968	2,326,910,291
6/18/2007	TOTAL FIRM	TOTAL	America	828,711,707	1,974,033,637	380,000,000	310,000,000	1,208,711,707	2,284,033,637
6/19/2007	TOTAL FIRM	TOTAL	America	816,239,041	1,921,239,935	380,000,000	310,000,000	1,196,239,041	2,231,239,935
6/20/2007	TOTAL FIRM	TOTAL	America	854,924,763	1,865,132,023	380,000,000	310,000,000	1,234,924,763	2,175,132,023
6/21/2007	TOTAL FIRM	TOTAL	America	850,139,405	1,802,910,389	380,000,000	310,000,000	1,230,139,405	2,112,910,389
6/22/2007	TOTAL FIRM	TOTAL	America	862,161,701	1,833,519,776	380,000,000	310,000,000	1,242,161,701	2,143,519,776
6/25/2007	TOTAL FIRM	TOTAL	America	861,004,358	1,846,163,822	380,000,000	310,000,000	1,241,004,358	2,156,163,822
6/26/2007	TOTAL FIRM	TOTAL	America	866,696,877	1,859,844,929	380,000,000	310,000,000	1,246,696,877	2,169,844,929
6/27/2007	TOTAL FIRM	TOTAL	America	910,209,289	1,967,291,458	380,000,000	310,000,000	1,290,209,289	2,277,291,458
6/28/2007	TOTAL FIRM	TOTAL	America	909,472,688	1,906,330,114	380,000,000	310,000,000	1,289,472,688	2,216,330,114
6/29/2007	TOTAL FIRM	TOTAL	America	927,236,140	1,988,172,519	380,000,000	310,000,000	1,307,236,140	2,298,172,519
7/2/2007	TOTAL FIRM	TOTAL	America	951,862,539	2,035,304,229	380,000,000	310,000,000	1,331,862,539	2,345,304,229
7/4/2007	TOTAL FIRM	TOTAL	America	940,027,713	1,982,434,550	380,000,000	310,000,000	1,320,027,713	2,292,434,550
7/5/2007	TOTAL FIRM	TOTAL	America	1,017,175,921	1,882,349,004	380,000,000	310,000,000	1,397,175,921	2,192,349,004
7/6/2007	TOTAL FIRM	TOTAL	America	980,001,307	1,912,180,309	380,000,000	310,000,000	1,360,001,307	2,222,180,309
7/9/2007	TOTAL FIRM	TOTAL	America	952,903,106	1,871,079,125	380,000,000	310,000,000	1,332,903,106	2,181,079,125
7/10/2007	TOTAL FIRM	TOTAL	America	953,211,018	1,907,796,809	380,000,000	310,000,000	1,333,211,018	2,217,796,809
7/11/2007	TOTAL FIRM	TOTAL	America	945,888,067	1,870,932,804	380,000,000	310,000,000	1,325,888,067	2,180,932,804
7/12/2007	TOTAL FIRM	TOTAL	America	966,922,210	2,035,979,724	380,000,000	310,000,000	1,346,922,210	2,345,979,724
7/13/2007	TOTAL FIRM	TOTAL	America	942,419,464	2,081,150,729	380,000,000	310,000,000	1,322,419,464	2,391,150,729
7/16/2007	TOTAL FIRM	TOTAL	America	950,707,656	2,079,200,088	380,000,000	310,000,000	1,330,707,656	2,389,200,088
7/17/2007	TOTAL FIRM	TOTAL	America	954,162,293	2,033,448,948	380,000,000	310,000,000	1,334,162,293	2,343,448,948
7/18/2007	TOTAL FIRM	TOTAL	America	949,714,241	2,015,476,563	380,000,000	310,000,000	1,329,714,241	2,325,476,563
7/19/2007	TOTAL FIRM	TOTAL	America	980,759,394	2,013,776,473	380,000,000	310,000,000	1,360,759,394	2,323,776,473
7/20/2007	TOTAL FIRM	TOTAL	America	1,013,513,872	2,110,517,976	380,000,000	310,000,000	1,393,513,872	2,420,517,976
7/23/2007	TOTAL FIRM	TOTAL	America	1,003,345,083	2,107,456,240	380,000,000	310,000,000	1,383,345,083	2,417,456,240
7/24/2007	TOTAL FIRM	TOTAL	America	999,073,032	2,099,491,516	380,000,000	310,000,000	1,379,073,032	2,409,491,516
7/25/2007	TOTAL FIRM	TOTAL	America	990,770,395	1,984,190,180	380,000,000	310,000,000	1,370,770,395	2,294,190,180
7/26/2007	TOTAL FIRM	TOTAL	America	981,332,119	1,863,809,120	380,000,000	310,000,000	1,361,332,119	2,173,809,120
7/27/2007	TOTAL FIRM	TOTAL	America	972,492,921	1,813,139,802	380,000,000	310,000,000	1,352,492,921	2,123,139,802
7/30/2007	TOTAL FIRM	TOTAL	America	961,470,403	1,852,336,238	380,000,000	310,000,000	1,341,470,403	2,162,336,238
7/31/2007	TOTAL FIRM	TOTAL	America	944,656,837	1,785,124,880	380,000,000	310,000,000	1,324,656,837	2,095,124,880
8/1/2007	TOTAL FIRM	TOTAL	America	953,937,780	1,648,725,666	380,000,000	310,000,000	1,333,937,780	1,958,725,666
8/2/2007	TOTAL FIRM	TOTAL	America	947,659,109	1,622,008,145	380,000,000	310,000,000	1,327,659,109	1,932,008,145
8/3/2007	TOTAL FIRM	TOTAL	America	997,795,920	1,653,030,394	380,000,000	310,000,000	1,377,795,920	1,963,030,394
8/6/2007	TOTAL FIRM	TOTAL	America	998,105,516	1,759,257,599	380,000,000	310,000,000	1,378,105,516	2,069,257,599
8/7/2007	TOTAL FIRM	TOTAL	America	1,013,897,122	1,791,193,226	380,000,000	310,000,000	1,393,897,122	2,101,193,226
8/8/2007	TOTAL FIRM	TOTAL	America	997,468,967	2,143,051,584	380,000,000	310,000,000	1,377,468,967	2,453,051,584
8/9/2007	TOTAL FIRM	TOTAL	America	1,031,308,185	2,021,961,432	380,000,000	310,000,000	1,411,308,185	2,331,961,432
8/10/2007	TOTAL FIRM	TOTAL	America	1,010,295,020	2,240,708,009	380,000,000	310,000,000	1,390,295,020	2,550,708,009
8/13/2007	TOTAL FIRM	TOTAL	America	1,280,767,111	2,420,299,607	-	-	1,280,767,111	2,420,299,607

Date	Division	Business	Region	Old Event Risk	Old Total Risk	ER Adjustment	TR Adjustment	New Event Risk	New Total Risk
5/31/2007	FIXED INCOME	TOTAL	Global	1,055,644,945	1,714,586,103	-	-	1,055,644,945	1,714,586,103
6/1/2007	FIXED INCOME	TOTAL	Global	1,052,972,370	1,734,393,689	463,000,000	390,000,000	1,515,972,370	2,124,393,689
6/4/2007	FIXED INCOME	TOTAL	Global	1,068,277,780	1,765,950,626	463,000,000	390,000,000	1,531,277,780	2,155,950,626
6/5/2007	FIXED INCOME	TOTAL	Global	1,062,549,442	1,745,330,107	463,000,000	390,000,000	1,525,549,442	2,135,330,107
6/6/2007	FIXED INCOME	TOTAL	Global	1,079,166,669	1,763,174,870	463,000,000	390,000,000	1,542,166,669	2,153,174,870
6/7/2007	FIXED INCOME	TOTAL	Global	1,111,281,535	1,831,410,336	463,000,000	390,000,000	1,574,281,535	2,221,410,336
6/8/2007	FIXED INCOME	TOTAL	Global	1,042,543,822	1,758,489,113	463,000,000	390,000,000	1,505,543,822	2,148,489,113
6/11/2007	FIXED INCOME	TOTAL	Global	1,028,602,894	1,734,007,649	463,000,000	390,000,000	1,491,602,894	2,124,007,649
6/12/2007	FIXED INCOME	TOTAL	Global	1,050,448,793	1,763,012,628	463,000,000	390,000,000	1,513,448,793	2,153,012,628
6/13/2007	FIXED INCOME	TOTAL	Global	1,053,565,485	1,740,571,219	463,000,000	390,000,000	1,516,565,485	2,130,571,219
6/14/2007	FIXED INCOME	TOTAL	Global	1,034,914,740	1,844,248,406	463,000,000	390,000,000	1,497,914,740	2,234,248,406
6/15/2007	FIXED INCOME	TOTAL	Global	1,068,099,379	1,951,115,221	463,000,000	390,000,000	1,531,099,379	2,341,115,221
6/18/2007	FIXED INCOME	TOTAL	Global	1,060,220,616	1,922,119,120	463,000,000	390,000,000	1,523,220,616	2,312,119,120
6/19/2007	FIXED INCOME	TOTAL	Global	1,041,599,315	1,925,557,767	463,000,000	390,000,000	1,504,599,315	2,315,557,767
6/20/2007	FIXED INCOME	TOTAL	Global	1,088,070,389	2,004,354,209	463,000,000	390,000,000	1,551,070,389	2,394,354,209
6/21/2007	FIXED INCOME	TOTAL	Global	1,082,362,646	1,879,814,633	463,000,000	390,000,000	1,545,362,646	2,269,814,633
6/22/2007	FIXED INCOME	TOTAL	Global	1,098,431,799	1,967,058,656	463,000,000	390,000,000	1,561,431,799	2,357,058,656
6/25/2007	FIXED INCOME	TOTAL	Global	1,101,359,207	1,954,920,210	463,000,000	390,000,000	1,564,359,207	2,344,920,210
6/26/2007	FIXED INCOME	TOTAL	Global	1,101,401,726	1,912,583,092	463,000,000	390,000,000	1,564,401,726	2,302,583,092
6/27/2007	FIXED INCOME	TOTAL	Global	1,148,669,226	2,061,876,810	463,000,000	390,000,000	1,611,669,226	2,451,876,810
6/28/2007	FIXED INCOME	TOTAL	Global	1,135,541,511	1,984,638,499	463,000,000	390,000,000	1,598,541,511	2,374,638,499
6/29/2007	FIXED INCOME	TOTAL	Global	1,157,589,768	2,020,089,604	463,000,000	390,000,000	1,620,589,768	2,410,089,604
7/2/2007	FIXED INCOME	TOTAL	Global	1,193,124,557	2,079,659,326	463,000,000	390,000,000	1,656,124,557	2,469,659,326
7/4/2007	FIXED INCOME	TOTAL	Global	1,167,845,462	2,010,526,330	463,000,000	390,000,000	1,630,845,462	2,400,526,330
7/5/2007	FIXED INCOME	TOTAL	Global	1,097,248,263	1,949,488,794	463,000,000	390,000,000	1,560,248,263	2,339,488,794
7/6/2007	FIXED INCOME	TOTAL	Global	1,015,266,401	1,884,143,613	463,000,000	390,000,000	1,478,266,401	2,274,143,613
7/9/2007	FIXED INCOME	TOTAL	Global	994,510,075	1,887,178,644	463,000,000	390,000,000	1,457,510,075	2,277,178,644
7/10/2007	FIXED INCOME	TOTAL	Global	1,002,776,035	1,982,276,006	463,000,000	390,000,000	1,465,776,035	2,372,276,006
7/11/2007	FIXED INCOME	TOTAL	Global	994,927,593	1,907,915,641	463,000,000	390,000,000	1,457,927,593	2,297,915,641
7/12/2007	FIXED INCOME	TOTAL	Global	963,223,195	1,834,352,562	463,000,000	390,000,000	1,426,223,195	2,224,352,562
7/13/2007	FIXED INCOME	TOTAL	Global	956,352,658	1,810,786,431	463,000,000	390,000,000	1,419,352,658	2,200,786,431
7/16/2007	FIXED INCOME	TOTAL	Global	980,595,344	1,993,933,985	463,000,000	390,000,000	1,443,595,344	2,383,933,985
7/17/2007	FIXED INCOME	TOTAL	Global	997,758,666	2,044,304,597	463,000,000	390,000,000	1,460,758,666	2,434,304,597
7/18/2007	FIXED INCOME	TOTAL	Global	968,933,884	2,000,399,246	463,000,000	390,000,000	1,431,933,884	2,390,399,246
7/19/2007	FIXED INCOME	TOTAL	Global	1,043,748,626	2,013,829,382	463,000,000	390,000,000	1,506,748,626	2,403,829,382
7/20/2007	FIXED INCOME	TOTAL	Global	1,064,183,459	2,224,077,621	463,000,000	390,000,000	1,527,183,459	2,614,077,621
7/23/2007	FIXED INCOME	TOTAL	Global	1,048,345,033	2,272,345,766	463,000,000	390,000,000	1,511,345,033	2,662,345,766
7/24/2007	FIXED INCOME	TOTAL	Global	1,055,250,074	2,230,484,389	463,000,000	390,000,000	1,518,250,074	2,620,484,389
7/25/2007	FIXED INCOME	TOTAL	Global	1,023,496,949	1,960,894,986	463,000,000	390,000,000	1,486,496,949	2,350,894,986
7/26/2007	FIXED INCOME	TOTAL	Global	991,776,277	1,924,263,879	463,000,000	390,000,000	1,454,776,277	2,314,263,879
7/27/2007	FIXED INCOME	TOTAL	Global	978,047,750	1,879,095,953	463,000,000	390,000,000	1,441,047,750	2,269,095,953
7/30/2007	FIXED INCOME	TOTAL	Global	990,829,020	1,917,803,596	463,000,000	390,000,000	1,453,829,020	2,307,803,596
7/31/2007	FIXED INCOME	TOTAL	Global	989,484,324	1,854,006,853	463,000,000	390,000,000	1,452,484,324	2,244,006,853
8/1/2007	FIXED INCOME	TOTAL	Global	1,007,743,673	1,724,019,336	463,000,000	390,000,000	1,470,743,673	2,114,019,336
8/2/2007	FIXED INCOME	TOTAL	Global	1,012,141,965	1,629,434,695	463,000,000	390,000,000	1,475,141,965	2,019,434,695
8/3/2007	FIXED INCOME	TOTAL	Global	1,028,880,265	1,723,866,585	463,000,000	390,000,000	1,491,880,265	2,113,866,585
8/6/2007	FIXED INCOME	TOTAL	Global	1,028,824,545	1,786,173,512	463,000,000	390,000,000	1,491,824,545	2,176,173,512
8/7/2007	FIXED INCOME	TOTAL	Global	1,024,971,859	1,927,103,713	463,000,000	390,000,000	1,487,971,859	2,317,103,713
8/8/2007	FIXED INCOME	TOTAL	Global	970,249,626	1,942,194,897	463,000,000	390,000,000	1,433,249,626	2,332,194,897
8/9/2007	FIXED INCOME	TOTAL	Global	1,015,690,804	2,003,635,179	463,000,000	390,000,000	1,478,690,804	2,393,635,179
8/10/2007	FIXED INCOME	TOTAL	Global	1,043,181,489	2,187,198,546	463,000,000	390,000,000	1,506,181,489	2,577,198,546
8/13/2007	FIXED INCOME	TOTAL	Global	1,485,295,692	2,420,614,280	-	-	1,485,295,692	2,420,614,280

Date	Division	Business	Region	Old Event Risk	Old Total Risk	ER Adjustment	TR Adjustment	New Event Risk	New Total Risk
5/31/2007	FIXED INCOME	TOTAL	America	605,975,640	1,035,476,328	-	-	605,975,640	1,035,476,328
6/1/2007	FIXED INCOME	TOTAL	America	604,292,953	1,066,099,296	463,000,000	390,000,000	1,067,292,953	1,456,099,296
6/4/2007	FIXED INCOME	TOTAL	America	618,054,962	1,064,461,043	463,000,000	390,000,000	1,081,054,962	1,454,461,043
6/5/2007	FIXED INCOME	TOTAL	America	610,050,626	1,059,392,186	463,000,000	390,000,000	1,073,050,626	1,449,392,186
6/6/2007	FIXED INCOME	TOTAL	America	615,602,129	1,061,431,374	463,000,000	390,000,000	1,078,602,129	1,451,431,374
6/7/2007	FIXED INCOME	TOTAL	America	642,065,803	1,095,848,344	463,000,000	390,000,000	1,105,065,803	1,485,848,344
6/8/2007	FIXED INCOME	TOTAL	America	615,247,861	1,070,253,249	463,000,000	390,000,000	1,078,247,861	1,460,253,249
6/11/2007	FIXED INCOME	TOTAL	America	623,440,069	1,067,019,876	463,000,000	390,000,000	1,086,440,069	1,457,019,876
6/12/2007	FIXED INCOME	TOTAL	America	639,969,814	1,105,173,208	463,000,000	390,000,000	1,102,969,814	1,495,173,208
6/13/2007	FIXED INCOME	TOTAL	America	627,101,786	1,093,092,367	463,000,000	390,000,000	1,090,101,786	1,483,092,367
6/14/2007	FIXED INCOME	TOTAL	America	620,603,673	1,110,536,485	463,000,000	390,000,000	1,083,603,673	1,500,536,485
6/15/2007	FIXED INCOME	TOTAL	America	648,173,969	1,172,912,742	463,000,000	390,000,000	1,111,173,969	1,562,912,742
6/18/2007	FIXED INCOME	TOTAL	America	641,006,024	1,178,073,492	463,000,000	390,000,000	1,104,006,024	1,568,073,492
6/19/2007	FIXED INCOME	TOTAL	America	621,112,640	1,121,107,397	463,000,000	390,000,000	1,084,112,640	1,511,107,397
6/20/2007	FIXED INCOME	TOTAL	America	667,886,145	1,171,088,770	463,000,000	390,000,000	1,130,886,145	1,561,088,770
6/21/2007	FIXED INCOME	TOTAL	America	664,381,095	1,136,370,236	463,000,000	390,000,000	1,127,381,095	1,526,370,236
6/22/2007	FIXED INCOME	TOTAL	America	679,351,992	1,178,327,685	463,000,000	390,000,000	1,142,351,992	1,568,327,685
6/25/2007	FIXED INCOME	TOTAL	America	679,567,742	1,197,687,956	463,000,000	390,000,000	1,142,567,742	1,587,687,956
6/26/2007	FIXED INCOME	TOTAL	America	683,423,346	1,154,412,836	463,000,000	390,000,000	1,146,423,346	1,544,412,836
6/27/2007	FIXED INCOME	TOTAL	America	731,633,149	1,219,162,917	463,000,000	390,000,000	1,194,633,149	1,609,162,917
6/28/2007	FIXED INCOME	TOTAL	America	729,901,569	1,205,088,420	463,000,000	390,000,000	1,192,901,569	1,595,088,420
6/29/2007	FIXED INCOME	TOTAL	America	737,139,899	1,221,789,338	463,000,000	390,000,000	1,200,139,899	1,611,789,338
7/2/2007	FIXED INCOME	TOTAL	America	769,166,947	1,285,073,823	463,000,000	390,000,000	1,232,166,947	1,675,073,823
7/4/2007	FIXED INCOME	TOTAL	America	751,772,552	1,265,208,273	463,000,000	390,000,000	1,214,772,552	1,655,208,273
7/5/2007	FIXED INCOME	TOTAL	America	673,616,846	1,203,843,612	463,000,000	390,000,000	1,136,616,846	1,593,843,612
7/6/2007	FIXED INCOME	TOTAL	America	628,929,517	1,208,850,040	463,000,000	390,000,000	1,091,929,517	1,598,850,040
7/9/2007	FIXED INCOME	TOTAL	America	623,980,174	1,177,248,887	463,000,000	390,000,000	1,086,980,174	1,567,248,887
7/10/2007	FIXED INCOME	TOTAL	America	626,252,542	1,247,810,491	463,000,000	390,000,000	1,089,252,542	1,637,810,491
7/11/2007	FIXED INCOME	TOTAL	America	620,395,282	1,220,813,699	463,000,000	390,000,000	1,083,395,282	1,610,813,699
7/12/2007	FIXED INCOME	TOTAL	America	623,445,949	1,223,983,369	463,000,000	390,000,000	1,086,445,949	1,613,983,369
7/13/2007	FIXED INCOME	TOTAL	America	616,756,870	1,218,082,388	463,000,000	390,000,000	1,079,756,870	1,608,082,388
7/16/2007	FIXED INCOME	TOTAL	America	627,316,856	1,323,734,093	463,000,000	390,000,000	1,090,316,856	1,713,734,093
7/17/2007	FIXED INCOME	TOTAL	America	630,309,205	1,339,858,675	463,000,000	390,000,000	1,093,309,205	1,729,858,675
7/18/2007	FIXED INCOME	TOTAL	America	620,708,052	1,313,875,774	463,000,000	390,000,000	1,083,708,052	1,703,875,774
7/19/2007	FIXED INCOME	TOTAL	America	676,887,455	1,328,057,167	463,000,000	390,000,000	1,139,887,455	1,718,057,167
7/20/2007	FIXED INCOME	TOTAL	America	696,658,203	1,463,329,464	463,000,000	390,000,000	1,159,658,203	1,853,329,464
7/23/2007	FIXED INCOME	TOTAL	America	682,545,749	1,496,212,996	463,000,000	390,000,000	1,145,545,749	1,886,212,996
7/24/2007	FIXED INCOME	TOTAL	America	675,225,802	1,486,569,639	463,000,000	390,000,000	1,138,225,802	1,876,569,639
7/25/2007	FIXED INCOME	TOTAL	America	665,489,844	1,330,378,658	463,000,000	390,000,000	1,128,489,844	1,720,378,658
7/26/2007	FIXED INCOME	TOTAL	America	656,114,796	1,307,711,362	463,000,000	390,000,000	1,119,114,796	1,697,711,362
7/27/2007	FIXED INCOME	TOTAL	America	644,006,020	1,257,115,416	463,000,000	390,000,000	1,107,006,020	1,647,115,416
7/30/2007	FIXED INCOME	TOTAL	America	629,400,218	1,257,447,553	463,000,000	390,000,000	1,092,400,218	1,647,447,553
7/31/2007	FIXED INCOME	TOTAL	America	614,713,889	1,207,587,646	463,000,000	390,000,000	1,077,713,889	1,597,587,646
8/1/2007	FIXED INCOME	TOTAL	America	625,238,232	1,093,755,771	463,000,000	390,000,000	1,088,238,232	1,483,755,771
8/2/2007	FIXED INCOME	TOTAL	America	616,939,002	1,064,672,937	463,000,000	390,000,000	1,079,939,002	1,454,672,937
8/3/2007	FIXED INCOME	TOTAL	America	622,657,088	1,081,179,283	463,000,000	390,000,000	1,085,657,088	1,471,179,283
8/6/2007	FIXED INCOME	TOTAL	America	621,264,945	1,176,197,494	463,000,000	390,000,000	1,084,264,945	1,566,197,494
8/7/2007	FIXED INCOME	TOTAL	America	652,312,448	1,181,393,269	463,000,000	390,000,000	1,115,312,448	1,571,393,269
8/8/2007	FIXED INCOME	TOTAL	America	644,076,982	1,263,345,570	463,000,000	390,000,000	1,107,076,982	1,653,345,570
8/9/2007	FIXED INCOME	TOTAL	America	647,189,216	1,281,482,172	463,000,000	390,000,000	1,110,189,216	1,671,482,172
8/10/2007	FIXED INCOME	TOTAL	America	647,174,651	1,445,302,578	463,000,000	390,000,000	1,110,174,651	1,835,302,578
8/13/2007	FIXED INCOME	TOTAL	America	1,009,993,352	1,790,855,608	-	-	1,009,993,352	1,790,855,608

Date	Division	Business	Region	Old Event Risk	Old Total Risk	ER Adjustment	TR Adjustment	New Event Risk	New Total Risk
5/31/2007	FIXED INCOME	Real Estate	Global	645,610,044	683,417,391	-	-	645,610,044	683,417,391
6/1/2007	FIXED INCOME	Real Estate	Global	645,610,044	680,076,590	544,000,000	544,000,000	1,189,610,044	1,224,076,590
6/4/2007	FIXED INCOME	Real Estate	Global	645,610,044	682,162,766	544,000,000	544,000,000	1,189,610,044	1,226,162,766
6/5/2007	FIXED INCOME	Real Estate	Global	645,610,044	682,514,465	544,000,000	544,000,000	1,189,610,044	1,226,514,465
6/6/2007	FIXED INCOME	Real Estate	Global	645,610,044	682,115,340	544,000,000	544,000,000	1,189,610,044	1,226,115,340
6/7/2007	FIXED INCOME	Real Estate	Global	645,610,044	684,974,003	544,000,000	544,000,000	1,189,610,044	1,228,974,003
6/8/2007	FIXED INCOME	Real Estate	Global	645,610,044	683,563,285	544,000,000	544,000,000	1,189,610,044	1,227,563,285
6/11/2007	FIXED INCOME	Real Estate	Global	645,610,044	685,547,727	544,000,000	544,000,000	1,189,610,044	1,229,547,727
6/12/2007	FIXED INCOME	Real Estate	Global	645,610,044	682,870,970	544,000,000	544,000,000	1,189,610,044	1,226,870,970
6/13/2007	FIXED INCOME	Real Estate	Global	645,610,044	683,277,898	544,000,000	544,000,000	1,189,610,044	1,227,277,898
6/14/2007	FIXED INCOME	Real Estate	Global	645,610,044	684,135,094	544,000,000	544,000,000	1,189,610,044	1,228,135,094
6/15/2007	FIXED INCOME	Real Estate	Global	645,610,044	683,846,190	544,000,000	544,000,000	1,189,610,044	1,227,846,190
6/18/2007	FIXED INCOME	Real Estate	Global	645,610,044	684,881,536	544,000,000	544,000,000	1,189,610,044	1,228,881,536
6/19/2007	FIXED INCOME	Real Estate	Global	645,610,044	685,779,012	544,000,000	544,000,000	1,189,610,044	1,229,779,012
6/20/2007	FIXED INCOME	Real Estate	Global	645,610,044	683,509,365	544,000,000	544,000,000	1,189,610,044	1,227,509,365
6/21/2007	FIXED INCOME	Real Estate	Global	645,610,044	684,524,137	544,000,000	544,000,000	1,189,610,044	1,228,524,137
6/22/2007	FIXED INCOME	Real Estate	Global	645,610,044	684,624,348	544,000,000	544,000,000	1,189,610,044	1,228,624,348
6/25/2007	FIXED INCOME	Real Estate	Global	645,610,044	683,706,010	544,000,000	544,000,000	1,189,610,044	1,227,706,010
6/26/2007	FIXED INCOME	Real Estate	Global	645,610,044	685,701,474	544,000,000	544,000,000	1,189,610,044	1,229,701,474
6/27/2007	FIXED INCOME	Real Estate	Global	645,610,044	689,268,845	544,000,000	544,000,000	1,189,610,044	1,233,268,845
6/28/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,549,928	544,000,000	544,000,000	1,189,610,044	1,230,549,928
6/29/2007	FIXED INCOME	Real Estate	Global	645,610,044	684,827,211	544,000,000	544,000,000	1,189,610,044	1,228,827,211
7/2/2007	FIXED INCOME	Real Estate	Global	645,610,044	688,566,733	544,000,000	544,000,000	1,189,610,044	1,232,566,733
7/4/2007	FIXED INCOME	Real Estate	Global	645,610,044	688,948,229	544,000,000	544,000,000	1,189,610,044	1,232,948,229
7/5/2007	FIXED INCOME	Real Estate	Global	645,610,044	689,085,151	544,000,000	544,000,000	1,189,610,044	1,233,085,151
7/6/2007	FIXED INCOME	Real Estate	Global	645,610,044	690,599,711	544,000,000	544,000,000	1,189,610,044	1,234,599,711
7/9/2007	FIXED INCOME	Real Estate	Global	645,610,044	689,494,435	544,000,000	544,000,000	1,189,610,044	1,233,494,435
7/10/2007	FIXED INCOME	Real Estate	Global	645,610,044	691,530,925	544,000,000	544,000,000	1,189,610,044	1,235,530,925
7/11/2007	FIXED INCOME	Real Estate	Global	645,610,044	688,217,571	544,000,000	544,000,000	1,189,610,044	1,232,217,571
7/12/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,915,090	544,000,000	544,000,000	1,189,610,044	1,230,915,090
7/13/2007	FIXED INCOME	Real Estate	Global	645,610,044	687,244,370	544,000,000	544,000,000	1,189,610,044	1,231,244,370
7/16/2007	FIXED INCOME	Real Estate	Global	645,610,044	688,306,029	544,000,000	544,000,000	1,189,610,044	1,232,306,029
7/17/2007	FIXED INCOME	Real Estate	Global	645,610,044	688,275,843	544,000,000	544,000,000	1,189,610,044	1,232,275,843
7/18/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,676,693	544,000,000	544,000,000	1,189,610,044	1,230,676,693
7/19/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,750,674	544,000,000	544,000,000	1,189,610,044	1,230,750,674
7/20/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,315,678	544,000,000	544,000,000	1,189,610,044	1,230,315,678
7/23/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,268,522	544,000,000	544,000,000	1,189,610,044	1,230,268,522
7/24/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,296,745	544,000,000	544,000,000	1,189,610,044	1,230,296,745
7/25/2007	FIXED INCOME	Real Estate	Global	645,610,044	685,646,801	544,000,000	544,000,000	1,189,610,044	1,229,646,801
7/26/2007	FIXED INCOME	Real Estate	Global	645,610,044	685,368,541	544,000,000	544,000,000	1,189,610,044	1,229,368,541
7/27/2007	FIXED INCOME	Real Estate	Global	645,610,044	687,376,210	544,000,000	544,000,000	1,189,610,044	1,231,376,210
7/30/2007	FIXED INCOME	Real Estate	Global	645,610,044	687,261,563	544,000,000	544,000,000	1,189,610,044	1,231,261,563
7/31/2007	FIXED INCOME	Real Estate	Global	645,610,044	683,675,568	544,000,000	544,000,000	1,189,610,044	1,227,675,568
8/1/2007	FIXED INCOME	Real Estate	Global	645,610,044	685,590,484	544,000,000	544,000,000	1,189,610,044	1,229,590,484
8/2/2007	FIXED INCOME	Real Estate	Global	645,610,044	692,323,276	544,000,000	544,000,000	1,189,610,044	1,236,323,276
8/3/2007	FIXED INCOME	Real Estate	Global	645,610,044	691,964,348	544,000,000	544,000,000	1,189,610,044	1,235,964,348
8/6/2007	FIXED INCOME	Real Estate	Global	645,610,044	693,315,934	544,000,000	544,000,000	1,189,610,044	1,237,315,934
8/7/2007	FIXED INCOME	Real Estate	Global	645,610,044	688,793,142	544,000,000	544,000,000	1,189,610,044	1,232,793,142
8/8/2007	FIXED INCOME	Real Estate	Global	645,610,044	687,901,102	544,000,000	544,000,000	1,189,610,044	1,231,901,102
8/9/2007	FIXED INCOME	Real Estate	Global	645,610,044	686,337,737	544,000,000	544,000,000	1,189,610,044	1,230,337,737
8/10/2007	FIXED INCOME	Real Estate	Global	645,610,044	687,810,139	544,000,000	544,000,000	1,189,610,044	1,231,810,139
8/13/2007	FIXED INCOME	Real Estate	Global	1,190,247,461	1,232,390,612	-	-	1,190,247,461	1,232,390,612

Date	Division	Business	Region	Old Event Risk	Old Total Risk	ER Adjustment	TR Adjustment	New Event Risk	New Total Risk
5/31/2007	FIXED INCOME	Real Estate	America	452,816,083	485,228,498	-	-	452,816,083	485,228,498
6/1/2007	FIXED INCOME	Real Estate	America	452,816,083	482,976,818	544,000,000	544,000,000	996,816,083	1,026,976,818
6/4/2007	FIXED INCOME	Real Estate	America	452,816,083	490,172,610	544,000,000	544,000,000	996,816,083	1,034,172,610
6/5/2007	FIXED INCOME	Real Estate	America	452,816,083	489,286,380	544,000,000	544,000,000	996,816,083	1,033,286,380
6/6/2007	FIXED INCOME	Real Estate	America	452,816,083	486,975,720	544,000,000	544,000,000	996,816,083	1,030,975,720
6/7/2007	FIXED INCOME	Real Estate	America	452,816,083	487,389,918	544,000,000	544,000,000	996,816,083	1,031,389,918
6/8/2007	FIXED INCOME	Real Estate	America	452,816,083	488,328,268	544,000,000	544,000,000	996,816,083	1,032,328,268
6/11/2007	FIXED INCOME	Real Estate	America	452,816,083	490,353,608	544,000,000	544,000,000	996,816,083	1,034,353,608
6/12/2007	FIXED INCOME	Real Estate	America	452,816,083	490,248,708	544,000,000	544,000,000	996,816,083	1,034,248,708
6/13/2007	FIXED INCOME	Real Estate	America	452,816,083	490,606,415	544,000,000	544,000,000	996,816,083	1,034,606,415
6/14/2007	FIXED INCOME	Real Estate	America	452,816,083	490,213,572	544,000,000	544,000,000	996,816,083	1,034,213,572
6/15/2007	FIXED INCOME	Real Estate	America	452,816,083	489,443,209	544,000,000	544,000,000	996,816,083	1,033,443,209
6/18/2007	FIXED INCOME	Real Estate	America	452,816,083	490,481,060	544,000,000	544,000,000	996,816,083	1,034,481,060
6/19/2007	FIXED INCOME	Real Estate	America	452,816,083	490,986,660	544,000,000	544,000,000	996,816,083	1,034,986,660
6/20/2007	FIXED INCOME	Real Estate	America	452,816,083	490,501,833	544,000,000	544,000,000	996,816,083	1,034,501,833
6/21/2007	FIXED INCOME	Real Estate	America	452,816,083	488,979,821	544,000,000	544,000,000	996,816,083	1,032,979,821
6/22/2007	FIXED INCOME	Real Estate	America	452,816,083	489,571,288	544,000,000	544,000,000	996,816,083	1,033,571,288
6/25/2007	FIXED INCOME	Real Estate	America	452,816,083	489,880,205	544,000,000	544,000,000	996,816,083	1,033,880,205
6/26/2007	FIXED INCOME	Real Estate	America	452,816,083	492,609,046	544,000,000	544,000,000	996,816,083	1,036,609,046
6/27/2007	FIXED INCOME	Real Estate	America	452,816,083	494,168,817	544,000,000	544,000,000	996,816,083	1,038,168,817
6/28/2007	FIXED INCOME	Real Estate	America	452,816,083	493,330,605	544,000,000	544,000,000	996,816,083	1,037,330,605
6/29/2007	FIXED INCOME	Real Estate	America	452,816,083	491,872,060	544,000,000	544,000,000	996,816,083	1,035,872,060
7/2/2007	FIXED INCOME	Real Estate	America	452,816,083	494,919,393	544,000,000	544,000,000	996,816,083	1,038,919,393
7/4/2007	FIXED INCOME	Real Estate	America	452,816,083	495,584,712	544,000,000	544,000,000	996,816,083	1,039,584,712
7/5/2007	FIXED INCOME	Real Estate	America	452,816,083	493,804,427	544,000,000	544,000,000	996,816,083	1,037,804,427
7/6/2007	FIXED INCOME	Real Estate	America	452,816,083	494,846,441	544,000,000	544,000,000	996,816,083	1,038,846,441
7/9/2007	FIXED INCOME	Real Estate	America	452,816,083	498,148,050	544,000,000	544,000,000	996,816,083	1,042,148,050
7/10/2007	FIXED INCOME	Real Estate	America	452,816,083	499,453,650	544,000,000	544,000,000	996,816,083	1,043,453,650
7/11/2007	FIXED INCOME	Real Estate	America	452,816,083	496,619,010	544,000,000	544,000,000	996,816,083	1,040,619,010
7/12/2007	FIXED INCOME	Real Estate	America	452,816,083	495,338,921	544,000,000	544,000,000	996,816,083	1,039,338,921
7/13/2007	FIXED INCOME	Real Estate	America	452,816,083	495,392,967	544,000,000	544,000,000	996,816,083	1,039,392,967
7/16/2007	FIXED INCOME	Real Estate	America	452,816,083	496,530,830	544,000,000	544,000,000	996,816,083	1,040,530,830
7/17/2007	FIXED INCOME	Real Estate	America	452,816,083	496,461,987	544,000,000	544,000,000	996,816,083	1,040,461,987
7/18/2007	FIXED INCOME	Real Estate	America	452,816,083	494,868,654	544,000,000	544,000,000	996,816,083	1,038,868,654
7/19/2007	FIXED INCOME	Real Estate	America	452,816,083	494,947,115	544,000,000	544,000,000	996,816,083	1,038,947,115
7/20/2007	FIXED INCOME	Real Estate	America	452,816,083	494,579,663	544,000,000	544,000,000	996,816,083	1,038,579,663
7/23/2007	FIXED INCOME	Real Estate	America	452,816,083	494,704,826	544,000,000	544,000,000	996,816,083	1,038,704,826
7/24/2007	FIXED INCOME	Real Estate	America	452,816,083	494,757,690	544,000,000	544,000,000	996,816,083	1,038,757,690
7/25/2007	FIXED INCOME	Real Estate	America	452,816,083	493,373,108	544,000,000	544,000,000	996,816,083	1,037,373,108
7/26/2007	FIXED INCOME	Real Estate	America	452,816,083	492,242,378	544,000,000	544,000,000	996,816,083	1,036,242,378
7/27/2007	FIXED INCOME	Real Estate	America	452,816,083	494,734,427	544,000,000	544,000,000	996,816,083	1,038,734,427
7/30/2007	FIXED INCOME	Real Estate	America	452,816,083	494,085,534	544,000,000	544,000,000	996,816,083	1,038,085,534
7/31/2007	FIXED INCOME	Real Estate	America	452,816,083	489,105,473	544,000,000	544,000,000	996,816,083	1,033,105,473
8/1/2007	FIXED INCOME	Real Estate	America	452,816,083	492,132,497	544,000,000	544,000,000	996,816,083	1,036,132,497
8/2/2007	FIXED INCOME	Real Estate	America	452,816,083	496,679,018	544,000,000	544,000,000	996,816,083	1,040,679,018
8/3/2007	FIXED INCOME	Real Estate	America	452,816,083	496,677,645	544,000,000	544,000,000	996,816,083	1,040,677,645
8/6/2007	FIXED INCOME	Real Estate	America	452,816,083	500,726,172	544,000,000	544,000,000	996,816,083	1,044,726,172
8/7/2007	FIXED INCOME	Real Estate	America	452,816,083	495,442,469	544,000,000	544,000,000	996,816,083	1,039,442,469
8/8/2007	FIXED INCOME	Real Estate	America	452,816,083	489,821,161	544,000,000	544,000,000	996,816,083	1,033,821,161
8/9/2007	FIXED INCOME	Real Estate	America	452,816,083	494,421,377	544,000,000	544,000,000	996,816,083	1,038,421,377
8/10/2007	FIXED INCOME	Real Estate	America	452,816,083	493,464,376	544,000,000	544,000,000	996,816,083	1,037,464,376
8/13/2007	FIXED INCOME	Real Estate	America	892,171,225	931,818,240	-	-	892,171,225	931,818,240

Date	Division	Business	Region	Old Event Risk	Old Total Risk	ER Adjustment	TR Adjustment	New Event Risk	New Total Risk
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