

Residential
Preliminary Draft

2Q 2008

3Q 2008

3Q 2008 Proforma

	Notional	Market Value	AVG Price	Notional	Market Value	AVG Price	Notional	Market Value	AVG Price
Europe									
UK loans (including MF08-1)	2,439	2,168	88.9	2,313	1,946	84.1	395	318	80.6
IRE loans	296	288	97.3	313	288	92.0	313	288	92.0
NL loans	389	383	98.5	112	101	90.2	74	66	90.2
IT loans	201	179	89.1	253	188	74.4	253	188	74.4
NPLs	1,729	633	36.6	1,543	594	38.5	1,543	593	38.5
Whole Loans	5,054	3,651	72.2	4,533	3,116	68.7	2,577	1,454	56.4
AAA	4,875	4,729	97.0	4,254	3,662	86.1	163	161	98.8
Sub	851	526	61.8	837	557	66.5	147	99	67.4
Securities	5,726	5,255	91.8	5,091	4,219	82.9	310	260	83.9
Residuals	436	436	n/a	219	219	n/a	346	346	n/a
Total	11,216	9,342	82.6	9,843	7,554	76.2	3,233	2,060	59.4
Asia-Pacific									
Total	941	665	70.7	733	483	65.9	733	483	65.9
Asset-Backed CDO									
AAA	19	10	52	9	4	50.4	9	4	50.4
Sub	1,759	612	34.8	1,700	485	28.5	1,700	485	28.5
Total	1,778	622	35.0	1,709	489	28.6	1,709	489	28.6
Residential Total	35,400	24,901	67.6	30,190	17,186	52.8	23,579	11,691	42.8

* Other Includes Fx for (\$542mm)

9,815	6,318
18,708	9,201
1,667	1,667
30,190	17,186

Loans	7,859	4,656
Securities	14,053	5,369
Servicing Right	1,667	1,667
Total	23,579	11,691

Q3 Purchase Data Amount (mm)

			Data	
Product	Buy/Sell	Rtg Bb Comp	Sum of MV	Sum of Amount (mm)
Prime	B	AAA	1,737	2,335
		Sub	25	121
	B Total		1,761	2,456
Non-Prime	B	AAA	554	731
		Sub	802	2,259
	B Total		1,356	2,990
Other ABS	B	AAA	1,241	1,289
		Sub	453	705
	B Total		1,694	1,994
Non Resi	B	AAA	3	4
	B Total		3	4
Grand Total			4,815	7,444

Q3 Sales Data Amount (mm)

			Data	
Product	Buy/Sell	Rtg Bb Comp	Sum of MV	Sum of Amount (mm)
Prime	S	AAA	2,438	3,131
		Sub	199	458
	S Total		2,637	3,589
Non-Prime	S	AAA	921	1,262
		Sub	794	2,227
	S Total		1,715	3,489
Other ABS	S	AAA	2,306	2,386
		Sub	1,098	1,317
	S Total		3,404	3,703
Non Resi	S	AAA	261	342
	S Total		261	343
Grand Total			8,017	11,124