

**GREG Q3 AND YTD WRITEDOWN SUMMARY**

<b>NET P&amp;L BREAKDOWNS</b>					
	<b>2007</b>	<b>1Q 08</b>	<b>2Q 08</b>	<b>3Q 08</b>	<b>YTD</b>
Gross Asset Change	(1,192)	(1,444)	(894)	(1,550)	(3,888)
Americas	(1,045)	(1,172)	(793)	(1,251)	(3,216)
Europe	(127)	(267)	(99)	(238)	(604)
Asia	(20)	(5)	(2)	(60)	(67)
Hedge Change	285	380	(230)	107	257
<b>Total Position Marks</b>	<b>(907)</b>	<b>(1,064)</b>	<b>(1,124)</b>	<b>(1,443)</b>	<b>(3,631)</b>
Hedge Inefficiency		(28)	(223)	0	(251)
<b>Total Net P&amp;L Impact</b>	<b>(907)</b>	<b>(1,092)</b>	<b>(1,347)</b>	<b>(1,443)</b>	<b>(3,882)</b>

<b>Position Marks by Category</b>	<b>2007</b>	<b>Q1 2008</b>	<b>Q2 2008</b>	<b>Q3 2008</b>
<b>GAAP Asset Class</b>				
Mortgage Inventory	(630)	(732)	(506)	(553)
RE Held for Sale	(276)	(341)	(274)	(873)
Corporate Debt	0	(54)	(27)	(24)
Corporate Equity	0	0	(289)	(100)
<b>Total</b>	<b>(906)</b>	<b>(1,126)</b>	<b>(1,096)</b>	<b>(1,550)</b>

<b>Significant Exposure Bucket</b>	<b>2007</b>	<b>Q1 2008</b>	<b>Q2 2008</b>	<b>Q3 2008</b>
Archstone	0	0	(289)	(110)
Suncal	(129)	(166)	(178)	(212)
Other U.S.	(630)	(688)	(557)	(929)
Europe	(127)	(267)	(78)	(238)
Asia	(20)	(5)	7	(60)
<b>Total</b>	<b>(906)</b>	<b>(1,126)</b>	<b>(1,096)</b>	<b>(1,550)</b>

<b>FAS157 Category</b>	<b>2007</b>	<b>Q1 2008</b>	<b>Q2 2008</b>	<b>Q3 2008</b>
Level 1	0	0		
Level 2	(321)	(504)	(225)	(355)
Level 3	(309)	(125)	(428)	(322)
Consolidated (Not Subj. to FAS157)	(276)	(497)	(442)	(873)
<b>Total</b>	<b>(906)</b>	<b>(1,126)</b>	<b>(1,096)</b>	<b>(1,550)</b>

**Global Real Estate 2008 Net Mark Downs  
(\$mm)**

<b>Description</b>	<b>Mark Downs Q1 08</b>	<b>Mark Downs Q2 08</b>	<b>Mark Downs Q3 08</b>
Land and Condos (CA only)			
CA Land & Condos - Troxler	(23)	(130)	(8)
CA Land & Condos - SunCal	(156)	(178)	(212)
CA Land & Condos - Other	(124)	(17)	(145)
Total Land and Condos (CA only)	(303)	(325)	(365)
Land and Condos (US excluding CA)	(120)	(148)	(315)
US Other Principal Transactions	(4)	(7)	0
US Comm'l Whole Loans (Sr, Mezz, B-notes)	(143)	(195)	(306)
CMBS Securities	(150)	0	0
Bridge Equity	(72)	(349)	(265)
<b>Total US</b>	<b>(792)</b>	<b>(1,025)</b>	<b>(1,251)</b>
Europe Principal Transactions	(5)	(34)	(10)
Europe Comm'l Loans, CMBS & Bridge Equity	(262)	(44)	(228)
<b>Total Europe</b>	<b>(267)</b>	<b>(78)</b>	<b>(238)</b>
Total Asia	(5)	7	(60)
<b>Total Real Estate Position Mark Downs</b>	<b>(1,064)</b>	<b>(1,096)</b>	<b>(1,550)</b>
RE Held for Sale	(287)	(442)	(873)
Mortgages & Mortgage Backed	(724)	(338)	(553)
Corporate Debt	(54)	(27)	(24)
Corporate Equity	0	(289)	(100)
	<u>(1,064)</u>	<u>(1,096)</u>	<u>(1,550)</u>
Non-Itraxx Hedges			81
Itraxx hedges	0	(181)	20
CMBX/DNS Trading	(28)	(42)	6
	<u>(28)</u>	<u>(223)</u>	<u>107</u>
<b>Total Write Downs (INCL Hedges)</b>	<b>(1,092)</b>	<b>(1,318)</b>	<b>(1,443)</b>

Global Real Estate  
2008 Mark Downs

Category 1	Deal Name	Dec	Jan	Feb	Mark Downs 1st Qtr 08	Mar	Apr	May
I	California Land and Condos							
	Troxler		(4.0)		(4.0)			
	Troxler		(4.0)		(4.0)			
	Troxler				0.0			(20.9)
	Troxler		(3.4)		(3.4)			
	Troxler		(3.0)	(9.6)	(12.6)			(0.4)
	Troxler				0.0			2.6
	Troxler		(2.7)		(2.7)			
	Troxler			(8.2)	(8.2)			
	Troxler			(8.0)	(8.0)			
	Troxler			(7.6)	(7.6)			
	Troxler			(7.0)	(7.0)			
	Troxler			(5.0)	(5.0)			
	Troxler			(3.0)	(3.0)			
	Troxler				0.0			(6.0)
	Troxler				0.0			(3.0)
	Troxler				0.0			(2.5)
	Troxler				0.0			(3.0)
	Troxler				0.0			(2.0)
	Troxler				0.0			
	Troxler			(3.0)	(3.0)			
	Troxler				0.0			(28.6)
	Troxler				0.0			(57.0)
	Troxler			(2.0)	(2.0)			
	Troxler				0.0	(8.8)		
	<b>Total Troxler</b>	0.0	(17.1)	(53.3)	(70.4)	(8.8)	0.0	(120.8)
	SunCal		(33.5)		(33.5)			
	SunCal		(7.4)		(7.4)		(7.2)	
	SunCal		(0.3)		(0.3)		(3.9)	(1.0)
	SunCal		(10.5)		(10.5)			(1.5)
	SunCal				0.0		(3.7)	(13.4)
	SunCal				0.0			(25.4)
	SunCal		(45.0)	(8.8)	(53.8)			
	SunCal				0.0			(2.0)
	SunCal		(21.8)		(21.8)			(14.4)
	SunCal				0.0			(67.5)
	SunCal				0.0			(16.6)
	SunCal				0.0			
	SunCal				0.0			











Category 1

Deal Name

Dec	Jan	Feb	Mark Downs 1st Qtr 08	Mar	Apr	May
			0.0			
			0.0			
			0.0			
			0.0			
			0.0			
			0.0			
			0.0			
			0.0			
			0.0			
			0.0			(3.4)
		(18.0)	(18.0)			
			0.0		(0.3)	
		(1.8)	(1.8)		(2.1)	
		(1.3)	(1.3)		(5.4)	
			0.0		(1.8)	
			0.0		(0.2)	
			0.0		(0.2)	
			0.0		(0.3)	
			0.0		(0.1)	
		(1.1)	(1.1)		(4.3)	
		(0.3)	(0.3)			
		(0.2)	(0.2)			
			0.0		(0.8)	
			0.0		(1.4)	
		(1.0)	(1.0)		(2.5)	
			0.0			
			0.0	(2.3)		(2.4)
			0.0		(0.2)	
			0.0			(3.1)
			0.0			(6.4)
			0.0			(1.3)
			0.0			(3.2)
			0.0			(4.8)
			0.0			(20.0)
			0.0		(0.3)	
			0.0		(3.3)	
			0.0		(2.3)	
			0.0			2.7
			0.0			(2.2)
			0.0			(0.5)
			0.0			(5.4)
			0.0			(0.7)
			0.0			(2.3)
			0.0			(2.1)









Category 1

Deal Name

Dec

Jan

Feb

Mark Downs 1st  
Qtr 08

Mar

Apr

May

CHECKS

US

EUR

ASIA

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
0.0				0.0	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
(20.9)				0.0	(20.9)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(3.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(0.4)				0.0	(13.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
2.6				0.0	2.6	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(2.7)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(8.2)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(8.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(7.6)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(3.3)	(3.3)	(10.3)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
(6.0)				0.0	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
(3.0)				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
(2.5)				0.0	(2.5)	Y	RE Held for Sale	RE Held for Sale	C
(3.0)				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
(2.0)				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0	(1.4)			(1.4)	(1.4)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(3.3)	(3.3)	(6.3)	Y	RE Held for Sale	RE Held for Sale	C
(28.6)				0.0	(28.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(57.0)				0.0	(57.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
(8.8)				0.0	(8.8)	Y	RE Held for Sale	RE Held for Sale	C
(129.6)	(1.4)	0.0	(6.6)	(8.0)	(208.0)				
0.0				0.0	(33.5)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(7.2)				0.0	(14.6)	Y	RE Held for Sale	RE Held for Sale	C
(4.9)				0.0	(5.2)	Y	RE Held for Sale	RE Held for Sale	C
(1.5)			(52.3)	(52.3)	(64.3)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(17.1)				0.0	(17.1)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(25.4)			(97.6)	(97.6)	(123.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
0.0				0.0	(53.8)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(2.0)				0.0	(2.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(14.4)				0.0	(36.2)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(67.5)			22.5	22.5	(45.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(16.6)				0.0	(16.6)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(22.0)	(22.0)	(22.0)	C	RE Held for Sale	RE Held for Sale	C
			12.7	12.7	12.7	C	RE Held for Sale	RE Held for Sale	C

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
0.0		(12.4)	(14.9)	(27.3)	(27.3)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
0.0			(6.1)	(6.1)	(6.1)	C	RE Held for Sale	RE Held for Sale	C
(21.7)			(42.1)	(42.1)	(102.7)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(178.2)	0.0	(12.4)	(199.8)	(212.2)	(556.7)				
0.0			(41.0)	(41.0)	(56.0)	Y	RE Held for Sale	RE Held for Sale	C
(9.1)			0.0	0.0	(23.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0		(15.0)	(0.2)	(15.2)	(25.2)	Y	RE Held for Sale	RE Held for Sale	C
0.0			0.0	0.0	(5.1)	Y	RE Held for Sale	RE Held for Sale	C
0.0			0.0	0.0	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			0.0	0.0	(4.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.0	0.0	(3.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.0	0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			0.0	0.0	(2.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.0	0.0	(1.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.0	0.0	(1.3)	Y	RE Held for Sale	RE Held for Sale	C
0.0			0.0	0.0	(15.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(8.2)			0.0	0.0	(16.2)	Y	RE Held for Sale	RE Held for Sale	C
0.0			0.0	0.0	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(0.2)	(0.2)	(0.2)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(20.0)	(20.0)	(20.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(16.0)	(16.0)	(16.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(9.5)	(9.5)	(9.5)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(7.5)	(7.5)	(7.5)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(6.9)	(6.9)	(6.9)	C	RE Held for Sale	RE Held for Sale	C
0.0			(4.7)	(4.7)	(4.7)	C	RE Held for Sale	RE Held for Sale	C
0.0			(4.2)	(4.2)	(4.2)	C	RE Held for Sale	RE Held for Sale	C
0.0			(4.0)	(4.0)	(4.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(2.5)	(2.5)	(2.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(2.2)	(2.2)	(2.2)	C	RE Held for Sale	RE Held for Sale	C
0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(1.1)	(1.1)	(1.1)	C	RE Held for Sale	RE Held for Sale	C
0.0			(1.0)	(1.0)	(1.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.9)	(0.9)	(0.9)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			8.8	8.8	8.8	C	RE Held for Sale	RE Held for Sale	C
0.0			0.0	0.0	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(1.9)	(1.9)	(6.9)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(3.8)	(3.8)	(8.6)	Y	RE Held for Sale	RE Held for Sale	C

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
0.0		(7.0)		(7.0)	(7.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(3.1)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(0.2)	Y	RE Held for Sale	RE Held for Sale	C
(17.3)	0.0	(22.0)	(123.3)	(145.3)	(286.1)				
					0.0				
(325.1)	(1.4)	(34.4)	(329.7)	(365.5)	(1,050.9)				
0.0				0.0	(1.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(6.4)	(6.4)	(10.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0		(9.0)		(9.0)	(21.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0		(30.0)	(4.0)	(34.0)	(48.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(6.7)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(2.1)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(7.6)	Y	RE Held for Sale	RE Held for Sale	C
0.0			3.3	3.3	(4.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(6.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(8.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0		(35.0)		(35.0)	(55.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(3.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(15.0)				0.0	(15.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(4.0)				0.0	(4.0)	Y	Mortgages & Mortgage Backed	RE Held for Sale	C
(1.5)				0.0	(1.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
1.0				0.0	1.0	Y	RE Held for Sale	RE Held for Sale	C
(1.2)				0.0	(1.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(1.3)				0.0	(1.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(11.3)				0.0	(11.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(10.0)			(2.0)	(2.0)	(12.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0		(8.0)	(0.4)	(8.4)	(8.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(9.1)				0.0	(9.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(4.0)			(4.4)	(4.4)	(8.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(4.0)			(8.6)	(8.6)	(12.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(3.5)				0.0	(3.5)	Y	RE Held for Sale	RE Held for Sale	C
(3.2)				0.0	(3.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(3.0)				0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
(2.8)				0.0	(2.8)	Y	RE Held for Sale	RE Held for Sale	C
(2.3)				0.0	(2.3)	Y	RE Held for Sale	RE Held for Sale	C
(2.2)				0.0	(2.2)	Y	RE Held for Sale	RE Held for Sale	C

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
(2.0)				0.0	(2.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(2.0)				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
(2.0)				0.0	(2.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
		(40.0)		(40.0)	(40.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(2.0)			(1.0)	(1.0)	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
(2.0)				0.0	(2.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			4.5	4.5	4.5	C	RE Held for Sale	RE Held for Sale	C
0.0			(1.7)	(1.7)	(1.7)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			2.6	2.6	2.6	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(2.1)	(2.1)	(2.1)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.8	0.8	0.8	C	RE Held for Sale	RE Held for Sale	C
0.0			2.3	2.3	2.3	C	RE Held for Sale	RE Held for Sale	C
0.0			1.2	1.2	1.2	C	RE Held for Sale	RE Held for Sale	C
0.0			1.8	1.8	1.8	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(24.0)	(24.0)	(24.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(30.0)	(30.0)	(30.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(23.0)	(23.0)	(23.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(15.0)	(15.0)	(15.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(9.0)	(9.0)	(9.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(9.0)	(9.0)	(9.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(9.0)	(9.0)	(9.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(8.6)	(8.6)	(8.6)	C	RE Held for Sale	RE Held for Sale	C
0.0			(8.0)	(8.0)	(8.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(6.0)	(6.0)	(6.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(6.0)	(6.0)	(6.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(5.0)	(5.0)	(5.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(5.2)	(5.2)	(5.2)	C	RE Held for Sale	RE Held for Sale	C
0.0			(5.0)	(5.0)	(5.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(5.0)	(5.0)	(5.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(5.0)	(5.0)	(5.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(4.0)	(4.0)	(4.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(3.6)	(3.6)	(3.6)	C	RE Held for Sale	RE Held for Sale	C
0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(2.0)	(2.0)	(2.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(2.0)	(2.0)	(2.0)	C	RE Held for Sale	RE Held for Sale	C
0.0			(1.7)	(1.7)	(1.7)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			(0.7)	(0.7)	(0.7)	C	RE Held for Sale	RE Held for Sale	C
0.0			(1.2)	(1.2)	(1.2)	C	RE Held for Sale	RE Held for Sale	C

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
0.0			(0.5)	(0.5)	(0.5)	C	RE Held for Sale	RE Held for Sale	C
0.0			10.0	10.0	10.0	3	Corporate Equity	Corporate Equity	3
0.0			35.0	35.0	35.0	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(1.9)			0.0	0.0	(1.9)	Y	RE Held for Sale	RE Held for Sale	C
(1.8)			0.0	0.0	(1.8)	Y	RE Held for Sale	RE Held for Sale	C
(1.6)			0.0	0.0	(1.6)	Y	RE Held for Sale	RE Held for Sale	C
(1.5)			0.0	0.0	(1.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(1.5)		(2.0)	0.0	(2.0)	(3.5)	Y	RE Held for Sale	RE Held for Sale	C
(1.1)			0.0	0.0	(1.1)	Y	RE Held for Sale	RE Held for Sale	C
(1.1)			0.0	0.0	(1.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(1.0)			0.0	0.0	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
(1.0)			0.0	0.0	(1.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0		(13.0)	(0.3)	(13.3)	(13.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(1.0)		(3.4)	0.0	(3.4)	(4.4)	Y	RE Held for Sale	RE Held for Sale	C
(1.0)			(0.7)	(0.7)	(1.7)	Y	RE Held for Sale	RE Held for Sale	C
(1.0)		(1.2)	0.0	(1.2)	(2.2)	Y	RE Held for Sale	RE Held for Sale	C
(1.0)			(1.2)	(1.2)	(2.2)	Y	RE Held for Sale	RE Held for Sale	C
(1.0)			0.0	0.0	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
(1.0)			(5.7)	(5.7)	(6.7)	Y	RE Held for Sale	RE Held for Sale	C
(1.0)			0.0	0.0	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
(0.5)		(2.0)	0.0	(2.0)	(2.5)	Y	RE Held for Sale	RE Held for Sale	C
0.0		8.3	0.0	8.3	8.3	Y	RE Held for Sale	RE Held for Sale	C
(20.0)			0.0	0.0	(20.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(30.0)			0.0	0.0	(30.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
7.7			0.0	0.0	7.7	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(0.5)			0.0	0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
2.0			0.0	0.0	2.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			(5.0)	(5.0)	(13.3)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(1.8)	(1.8)	(6.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0	(8.0)		0.0	(8.0)	(8.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0	8.0		0.0	8.0	8.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.0	0.0	(6.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.0	0.0	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
<b>(148.1)</b>	<b>0.0</b>	<b>(135.3)</b>	<b>(180.0)</b>	<b>(315.3)</b>	<b>(583.4)</b>				
0.0			0.0	0.0	(3.0)	Y	RE Held for Sale	RE Held for Sale	C
(7.2)			0.0	0.0	(7.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
0.0			0.0	0.0	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
<b>(7.2)</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>(11.2)</b>				
0.0			0.0	0.0	(150.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
0.0				0.0	(15.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			3.1	3.1	(8.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(7.4)			(26.0)	(26.0)	(83.0)	N	Corporate Debt	Corporate Debt	2
0.0				0.0	(8.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(7.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(6.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(3.6)				0.0	(9.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(3.2)				0.0	(3.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(13.8)				0.0	(13.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.7)				0.0	(1.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(5.7)		0.8		0.8	(4.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.0)				0.0	(1.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(5.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0	(1.0)			(1.0)	(6.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(10.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(6.6)			2.7	2.7	(3.9)	Y	RE Held for Sale	RE Held for Sale	C
		(100.0)		(100.0)	(100.0)	Y	RE Held for Sale	RE Held for Sale	C
(0.2)				0.0	(0.2)	Y	RE Held for Sale	RE Held for Sale	C
0.0		4.0		4.0	4.0	Y	RE Held for Sale	RE Held for Sale	C
(0.5)				0.0	(0.5)	Y	RE Held for Sale	RE Held for Sale	C
(0.5)	(1.6)			(1.6)	(2.1)	Y	RE Held for Sale	RE Held for Sale	C
(0.9)				0.0	(0.9)	Y	RE Held for Sale	RE Held for Sale	C
(3.5)				0.0	(3.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0		(25.3)		(25.3)	(25.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(4.9)		(24.7)	(2.7)	(27.4)	(32.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(4.0)	(4.0)	(4.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.0)	(0.0)	(0.0)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.1)	(0.1)	(0.1)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.2)	(0.2)	(0.2)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.3)	(0.3)	(0.3)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.8)	(1.8)	(1.8)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0		0.5		0.5	0.5	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0		0.4		0.4	0.4	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.5)	(0.5)	(0.5)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.6)	(0.6)	(0.6)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.8)	(0.8)	(0.8)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.8)	(0.8)	(0.8)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(0.9)	(0.9)	(0.9)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.0)	(1.0)	(1.0)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.0)	(1.0)	(1.0)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.1)	(1.1)	(1.1)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.6)	(1.6)	(1.6)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
0.0			(1.7)	(1.7)	(1.7)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(2.5)	(2.5)	(2.5)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(2.8)	(2.8)	(2.8)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(5.0)	(5.0)	(5.0)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(9.9)	(9.9)	(9.9)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(11.4)	(11.4)	(11.4)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(22.0)	(22.0)	(22.0)	2	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(45.0)	(45.0)	(45.0)	3	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(3.4)				0.0	(3.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(8.0)	(8.0)	(26.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(0.3)				0.0	(0.3)	N	Corporate Debt	Corporate Debt	2
(2.1)				0.0	(3.9)	N	Corporate Debt	Corporate Debt	2
(5.4)				0.0	(6.7)	N	Corporate Debt	Corporate Debt	2
(1.8)				0.0	(1.8)	N	Corporate Debt	Corporate Debt	2
(0.2)		(0.2)		(0.2)	(0.4)	N	Corporate Debt	Corporate Debt	2
(0.2)		(0.8)		(0.8)	(0.9)	N	Corporate Debt	Corporate Debt	2
(0.3)		(0.6)		(0.6)	(0.8)	N	Corporate Debt	Corporate Debt	2
(0.1)				0.0	(0.1)	N	Corporate Debt	Corporate Debt	2
(4.3)		(0.7)		(0.7)	(6.1)	N	Corporate Debt	Corporate Debt	2
0.0				0.0	(0.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(0.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.8)		(0.3)		(0.3)	(1.1)	N	Corporate Debt	Corporate Debt	2
(1.4)		(0.5)		(0.5)	(1.9)	N	Corporate Debt	Corporate Debt	2
(2.5)		(0.6)		(0.6)	(4.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(4.6)				0.0	(4.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.2)		(0.4)		(0.4)	(0.6)	N	Corporate Debt	Corporate Debt	2
(3.1)				0.0	(3.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(6.4)				0.0	(6.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.3)				0.0	(1.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(3.2)				0.0	(3.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(4.8)				0.0	(4.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(20.0)			(1.0)	(1.0)	(21.0)	Y	RE held for Sale	RE held for Sale	C
(0.3)		(0.8)		(0.8)	(1.0)	N	Corporate Debt	Corporate Debt	2
(3.3)				0.0	(3.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(2.3)		(0.8)		(0.8)	(3.0)	N	Corporate Debt	Corporate Debt	2
2.7				0.0	2.7	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(2.2)				0.0	(2.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(5.4)				0.0	(5.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(2.3)				0.0	(2.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(2.1)			(0.8)	(0.8)	(2.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(3.7)			(1.1)	(1.1)	(4.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.2)		(1.6)		(1.6)	(2.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.6)				0.0	(0.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.4)				0.0	(1.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(11.4)				0.0	(11.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.4)				0.0	(1.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.0)	(1.0)	(1.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.8)			(1.1)	(1.1)	(1.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(8.0)				0.0	(8.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.3)				0.0	(0.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.9)		(0.8)		(0.8)	(2.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.9)				0.0	(0.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.9)				0.0	(0.9)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(10.0)				0.0	(10.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	3
(1.2)				0.0	(1.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(2.1)				0.0	(2.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(4.8)				0.0	(4.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(6.6)				0.0	(6.6)	Y	RE held for Sale	RE held for Sale	C
(2.6)				0.0	(2.6)	Y	RE held for Sale	RE held for Sale	C
1.8				0.0	1.8	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
4.1				0.0	4.1	Y	RE held for Sale	RE held for Sale	C
(2.6)				0.0	(2.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
					0.0				
<b>(195.1)</b>	<b>(2.6)</b>	<b>(153.2)</b>	<b>(149.9)</b>	<b>(305.7)</b>	<b>(799.0)</b>				
0.0				0.0	(50.0)	Y	RE Held for Sale	RE Held for Sale	C
(40.0)			(72.5)	(72.5)	(117.5)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(10.0)	(10.0)	(13.0)	N	RE Held for Sale	Mortgages & Mortgage Backed	3
(10.0)			(10.0)	(10.0)	(27.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(22.5)	(22.5)	(22.5)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(1.5)	Y	RE Held for Sale	RE Held for Sale	C
(10.0)			(40.0)	(40.0)	(55.0)	Y	RE Held for Sale	RE Held for Sale	C
(289.0)			(110.0)	(110.0)	(399.0)	N	Corporate Equity	Corporate Equity	3
<b>(349.0)</b>	<b>0.0</b>	<b>0.0</b>	<b>(265.0)</b>	<b>(265.0)</b>	<b>(685.5)</b>				
0.0	(20.5)		(34.0)	(54.5)	(89.5)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(19.0)	Y	RE Held for Sale	RE Held for Sale	C

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
(7.3)				0.0	(7.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(13.5)				0.0	(57.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(17.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(2.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(34.1)		(10.0)		(10.0)	(49.1)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(10.0)			(10.0)	(10.0)	(21.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	(5.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(13.0)				0.0	(34.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	(26.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
5.4			4.4	4.4	(60.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
24.3				0.0	2.3	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(7.0)		(11.0)		(11.0)	(18.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.0)			(3.0)	(3.0)	(4.0)	Y	RE Held for Sale	RE Held for Sale	C
(2.8)				0.0	(2.8)	Y	RE Held for Sale	RE Held for Sale	C
(0.2)				0.0	(0.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.0)				0.0	(1.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.9)				0.0	(1.9)	Y	RE Held for Sale	RE Held for Sale	C
(0.6)				0.0	(0.6)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.2)				0.0	(0.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0	3.7			3.7	3.7	N	Corporate Debt	Corporate Debt	2
0.0	3.5			3.5	3.5	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	0.0	N	Corporate Debt	Corporate Debt	2
0.0		(29.0)		(29.0)	(29.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0		(8.2)	(2.0)	(10.2)	(10.2)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(25.0)	(25.0)	(25.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0		(2.8)		(2.8)	(2.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0		(9.0)	(53.4)	(62.4)	(62.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0.0	0.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(5.0)	(5.0)	(5.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(5.0)	(5.0)	(5.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(10.0)	(10.0)	(10.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(6.0)	(6.0)	(6.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(3.1)	(3.1)	(3.1)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(4.5)	(4.5)	(4.5)	Y	RE Held for Sale	RE Held for Sale	C
0.0			(1.0)	(1.0)	(1.0)	Y	RE Held for Sale	RE Held for Sale	C
0.0			2.6	2.6	2.6	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(2.2)	(2.2)	(2.2)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			1.1	1.1	1.1	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			1.1	1.1	1.1	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(14.7)				0.0	(14.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
<b>(78.1)</b>	<b>(13.3)</b>	<b>(70.0)</b>	<b>(155.0)</b>	<b>(238.3)</b>	<b>(583.7)</b>				

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
					0.0				
0.0				0.0	(5.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
2.3				0.0	2.3	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.4)				0.0	(0.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.5)				0.0	(0.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(0.7)				0.0	(0.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(1.3)				0.0	(1.3)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(6.0)			(16.4)	(16.4)	(22.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(13.7)				0.0	(13.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
3.7				0.0	3.7	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(2.9)		(1.5)		(1.5)	(4.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
21.0				0.0	21.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(7.4)				0.0	(7.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
8.5				0.0	8.5	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0	(24.5)	(25.5)		(50.0)	(50.0)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
8.5	15.8			15.8	24.3	Y	RE Held for Sale	RE Held for Sale	C
0.0	3.7			3.7	3.7	N	Corporate Debt	Corporate Debt	2
0.0		(9.4)		(9.4)	(9.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0		15.0		15.0	15.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(4.7)	(4.7)	(4.7)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(2.4)	(2.4)	(2.4)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(4.5)	(4.5)	(4.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			2.9	2.9	2.9	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.5)	(1.5)	(1.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.8)	(1.8)	(1.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0			(1.8)	(1.8)	(1.8)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
(4.0)		(3.5)		(3.5)	(7.5)	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
					0.0				
<b>7.0</b>	<b>(5.0)</b>	<b>(24.9)</b>	<b>(30.2)</b>	<b>(60.1)</b>	<b>(58.1)</b>				
<b>(1095.7)</b>	<b>(22.3)</b>	<b>(417.8)</b>	<b>(1109.7)</b>	<b>(1549.8)</b>	<b>(3,771.7)</b>				
0.0				0.0	47.0	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	5.0	Y	RE Held for Sale	RE Held for Sale	C
0.0				0.0	8.0	N	Mortgages & Mortgage Backed	Mortgages & Mortgage Backed	2
0.0				0	2.0	Y	RE Held for Sale	RE Held for Sale	C
0.0	0.0	0.0	0.0	0.0	62.0				
0.0				0.0					
<b>(1095.7)</b>	<b>(22.3)</b>	<b>(417.8)</b>	<b>(1109.7)</b>	<b>(1549.8)</b>	<b>(3,709.7)</b>				

Mark Downs 2nd Qtr 08	JUNE	JUL	AUG	Mark Downs 3rd Qtr 08	Mark Downs 2008	Consolidated	GAAP Asset Category Q1	GAAP Asset Category	FAS157
				0.0					
				0.0					
				0.0					

Q3  
REALIZED/UNREALIZED  
D

Exposure Category

Other US  
Other US

UNREALIZED

UNREALIZED

REALIZED

Suncal  
Suncal

UNREALIZED

UNREALIZED

UNREALIZED

UNREALIZED

UNREALIZED

















Q3  
REALIZED/UNREALIZED  
D

Exposure Category

Asia	
Asia	UNREALIZED
Asia	
Asia	
Asia	UNREALIZED
Asia	
Asia	
Asia	UNREALIZED
Asia	REALIZED
Asia	REALIZED
Asia	UNREALIZED
Asia	REALIZED
Asia	UNREALIZED

Exposure Category      Q3  
REALIZED/UNREALIZE  
D

MTS #

VE78

UB95

VU70

VD92

VF28

UA70

VG56

VZ93

VZ36

VA80

VE78

VL62

VQ22

VE78

UC97

VV60

VL62

VT91

UD57

WE13

VB42

UC34

VT91

WB96

#N/A

WH5988

TO31

WH2485

VX64

WH9121

00006964

UD56

WH2105

WH5719

TH11

WH1085

MTS #  
TH11  
WH9125  
WH9125

UD13  
WE126  
UA29  
VR48  
WE41  
VE83  
VJ03  
WH5701  
VC13  
VK59  
WE292  
VU22  
TY29  
WE41  
RG85  
VB43  
VU97  
VH34  
SF35Z  
UC24  
WD17  
VK31  
WE119  
WD23  
VW29  
VO94  
WA54  
VU34  
WA81  
WE20  
WD55  
WH5803  
VN89  
WH8696  
WE225  
UG46  
TV18  
WE65

MTS #  
UG68  
TM36  
VF50  
TR86  
WD19  
WE291  
WE161

WD47  
VW55  
WH4767  
WH5712  
WH1081  
VR90  
WE255  
WE45  
VU03  
VU04  
VR19  
VL67  
VI57  
SZ05  
SR38  
VJ17  
UG28  
VQ81  
TX10  
VY03  
WH5927  
VQ97  
WH4747  
WC92  
WE68  
WD21  
UG05  
WA73  
VK46  
WH4595  
WD65

MTS #  
VF79  
WH6431  
UZ63  
WH5291  
VQ25  
VO95  
VZ32  
WH5750  
WE190  
TH50  
TM59  
WH8881  
WH8883  
WH8882  
WB63  
TI94  
UC01  
WH4305  
WH6138  
WH8668  
WE40  
WE116  
VE09  
WH9020  
WH5561  
SH16  
VH27  
TP67  
TD83  
WE117  
SM72  
WC62  
WH9027  
WH4597  
SZ02  
WH9142  
WH5123  
WE69  
WE300  
WE264  
WE09  
VV44  
WH6393

MTS #

WH6399

QZ01Z

WD91

WE263

WD56

VQ07

WE38

WE10

WE19

WH5713

WH6237

WE267

WD87

WH5804

VN90

WH4727

VW79

UG45

WE209

VX49

VV45

VZ31

WH4689

WE170

WE186

TM27

VY79

SN71

WH1747

WH8667

VU19

WH4669

WE184

TI18

WE220

SM38

No need

MTS #

No need

WH6552

WH8625-SR; WH8606-MEZZ 1; WH8607-MEZZ2; WH8608-MEZZ 3; WH8609-MEZZ 4; WH8610-MEZZ5; 9054-MEZZ 6; WH8972-SR CDO; VS89 - MEZZ XI; WH8624 -SR-LBCB; WH8611-MEZZ6; WH8612-

WH6459

No need

WH4619

WE701

WH3975

WH2915

WH5511

WH6502

WH5527

WH5537

No need

WH8942

WH5998

WH8941

WH5888

WH6510

WH5893

WH5891

WH5891

WH5894

52524NAC1

WH6328

WH6613

WH6405

WH6612

WH6460

WH6460

WH6460

WH6460

WH6423

WH6463

WH6464

WH6477

VX45

WH6422

WH4471

WH6370

WH8950

MTS #

VX43

WH3105

VX47

WH3091

WH6196

WH8967

WH5864

WH5857

VX62

WH2525

00003357

00004909

00006403

00006406

00006406

00006568

00006403

00007417

00005502

00006110

00006109

00006110

00006109

WH6033

00008410

WH5491

00007213

WH6327

WH6006

WH2225

WH6331

WH2909

WE726

00007212

WH6537A

00000779

WH5954

WH5955

WH5955

WE723

WH6378

WE705

WH8937

MTS #

WH9048; WH8935; WH6429

WH3101

WH6478

WE711

WH6474

WH6480

WH6481

WH4619

WH4617 - MEZZ 3

WH4617 - MEZZ 3

WH2523

WH4373 - MEZZ A1; WH9018 -MEZZ A2; WH8977 -A1

VV58

WH6123

WH8740

WH6524

WH8005

50180LAM2

WH6562

WH1845 - B2; WH3421 -IO

WH1833

WH6268

WH6285

WH5756

WH6266

WH6365

WH5856

WH6272

WH5107

WH5978

WH5830

WH5846

WH8013

1FR956752; 1FR956687

MTS #

00008494

1GB900862; 1GB900854; 00007371; 00009768; 00009846; 00009063

1BG945941; 1GB974883; 00007695

00008507

00008008

1DE246997

1DE941894; 1DE567418; 1DE347597; 1DE567400

1NL892485; 00007563

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00009819

1DE246997

1DE246997

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1DE246997

MTS #

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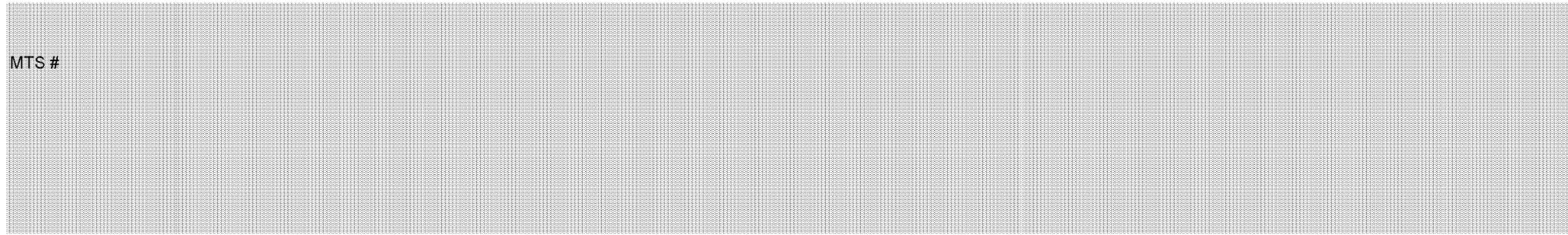
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1JP382821

O7G7084

00009456

MTS #



Held for Sale  
Held for Sale  
Held for Sale  
Mortgage Inventory  
Mortgage Inventory

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Held for Sale  
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Held for Sale  
Mortgage Inventory  
Held for Sale  
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#N/A

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Mortgage Inventory

Mortgage Inventory

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Mortgage Inventory

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Held for Sale

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Mortgage Inventory  
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Mortgage Inventory

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Held for Sale

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Held for Sale

#N/A

#N/A

#N/A

#N/A

Mortgage Inventory

#N/A

Mortgage Inventory

Corporate Debt

Mortgage Inventory

Mortgage Inventory

Mortgage Inventory

#N/A

#N/A

#N/A

#N/A

Mortgage Inventory

Mortgage Inventory

#N/A

Held for Sale

#N/A

#N/A

#N/A

#N/A

#N/A

Mortgage Inventory

#N/A

Mortgage Inventory

#N/A

Mortgage Inventory

Corporate Debt

#N/A

Corporate Debt

Corporate Debt

Corporate Debt

Corporate Debt

Corporate Debt

Mortgage Inventory

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Mortgage Inventory

Corporate Debt

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Mortgage Inventory

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Mortgage Inventory

Held for Sale

Corporate Debt

Mortgage Inventory

Corporate Debt

Mortgage Inventory

Mortgage Inventory

Mortgage Inventory

Corporate Debt

#N/A

Corporate Debt

Mortgage Inventory

#N/A

Mortgage Inventory

Corporate Debt

Corporate Debt

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Mortgage Inventory

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Mortgage Inventory

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Mortgage Inventory

Held for Sale

Held for Sale

#N/A

Held for Sale

Mortgage Inventory

#N/A

#N/A

#N/A

#N/A

Mortgage Inventory

Held for Sale

Mortgage Inventory

Mortgage Inventory

Held for Sale

Held for Sale

Corporate Equity







**Real Estate Write Downs**  
**Q3**

<b>\$ in millions</b>	<b>Gross Writedowns</b>	<b>Hedge Gains/Loss</b>	<b>Net</b>
<b>Americas Trading Book</b>	<b>\$ (1,277)</b>	<b>\$ 25</b>	<b>\$ (1,251)</b>
<b>Commercial</b>	<b>\$ (596)</b>	<b>\$ 25</b>	<b>\$ (571)</b>
Position writedowns	\$ (571)	\$ -	\$ (571)
Itraxx hedge gains	\$ (20)	\$ 20	\$ -
CMBX/DNS gains/ Trading	\$ (6)	\$ 6	\$ -
<b>PTG</b>	<b>\$ (681)</b>	<b>\$ -</b>	<b>\$ (681)</b>
Position writedowns	\$ (681)	\$ -	\$ (681)
<b>Americas Hedging Book</b>	<b>\$ (81)</b>	<b>\$ 81</b>	<b>\$ -</b>
<b>Commercial</b>	<b>\$ (81)</b>	<b>\$ 81</b>	<b>\$ -</b>
Duration Neutral Swaps	\$ (17)	\$ 17	\$ -
CDX	\$ 0	\$ (0)	\$ -
CMBX	\$ (40)	\$ 40	\$ -
TRS	\$ (24)	\$ 24	\$ -
<b>Total Americas</b>	<b>\$ (1,358)</b>	<b>\$ 107</b>	<b>\$ (1,251)</b>
<b>Europe</b>	<b>\$ (238)</b>	<b>\$ -</b>	<b>\$ (238)</b>
<b>Asia</b>	<b>\$ (60)</b>	<b>\$ -</b>	<b>\$ (60)</b>
<b>Total Real Estate Write Downs</b>	<b>\$ (1,656)</b>	<b>\$ 107</b>	<b>\$ (1,550)</b>