

**FIXED INCOME Q3 GROSS BALANCE SHEET TARGETS**

	Global						Americas						Europe						Asia					
	Gross Balance Sheet						Gross Balance Sheet						Gross Balance Sheet						Gross Balance Sheet					
	Final	Final	Limit	Proposed	Deriv MTM	Final	Final	Final	Limit	Proposed	Deriv MTM	Final	Final	Final	Limit	Proposed	Deriv MTM	Final	Final	Final	Limit	Proposed	Deriv MTM	Final
Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	
Global Rates	153,996	88,185	104,900	107,000	0	107,000	85,410	49,496	77,300	56,000	(2,000)	54,000	54,061	28,356	13,900	40,000	2,000	42,000	14,525	10,334	13,700	11,000		11,000
High Grade Credit	14,620	10,884	16,000	12,500	0	12,500	12,250	9,101	12,800	10,500		10,500	1,416	880	1,600	1,000		1,000	954	902	1,600	1,000		1,000
CDO	11,175	7,785	10,400	8,000	1,000	9,000	7,559	2,975	4,400	3,000	250	3,250	1,591	2,626	4,000	2,750	750	3,500	2,025	2,184	2,000	2,250		2,250
Securitized Products	65,073	61,292	65,700	59,500	(500)	59,000	51,560	48,253	52,200	47,500	(250)	47,250	11,619	11,203	11,500	10,100	(250)	9,850	1,894	1,836	2,000	1,900		1,900
Real Estate	65,680	59,852	60,900	55,000	0	55,000	38,294	34,309	37,000	31,700		31,700	17,330	16,328	14,800	15,800		15,800	10,056	9,216	9,100	7,500		7,500
High Yield	16,205	16,219	15,800	14,500	(500)	14,000	9,770	11,558	8,200	9,500	(500)	9,000	3,324	1,966	4,900	2,000		2,000	3,111	2,695	2,700	3,000		3,000
Municipals	10,231	6,459	9,000	6,000	0	6,000	10,231	6,459	9,000	6,000		6,000	0	0	0			0	0	0	0			0
Commodities	4,002	5,847	4,000	8,000	0	8,000	3,913	4,947	3,200	7,000		7,000	89	634	800	750		750	0	265	0	250		250
Foreign Exchange	6,351	4,487	6,800	6,000	0	6,000	4,814	3,388	4,800	4,600	(500)	4,100	311	461	800	300	500	800	1,225	638	1,200	1,100		1,100
FID Corporate	9,121	10,237	15,300	17,500	0	17,500	8,103	9,235	14,200	16,350		16,350	868	868	900	900		900	150	135	200	250		250
FID Corp Loans	3,339	3,744	5,100	4,000	0	4,000	1,743	1,729	3,500	2,000		2,000	1,596	2,015	1,600	2,000		2,000	0	0	0	0		0
IBD Loans	7,003	5,567	7,100	5,000	0	5,000	4,190	2,547	4,300	2,500		2,500	2,812	3,021	2,800	2,500		2,500	0	0	0	0		0
<b>Total FID Americas</b>	<b>366,796</b>	<b>280,559</b>	<b>321,000</b>	<b>303,000</b>	<b>0</b>	<b>303,000</b>	<b>237,836</b>	<b>183,997</b>	<b>230,900</b>	<b>196,650</b>	<b>(3,000)</b>	<b>193,650</b>	<b>95,019</b>	<b>68,357</b>	<b>57,600</b>	<b>78,100</b>	<b>3,000</b>	<b>81,100</b>	<b>33,941</b>	<b>28,205</b>	<b>32,500</b>	<b>28,250</b>	<b>0</b>	<b>28,250</b>

	Global						Americas						Europe						Asia											
	Net Balance Sheet						Net Balance Sheet						Net Balance Sheet						Net Balance Sheet											
	Final	Final	Limit	Proposed	Deriv MTM	Final	Final	Final	Limit	Proposed	Deriv MTM	Final	Final	Final	Limit	Proposed	Deriv MTM	Final	Final	Final	Limit	Proposed	Deriv MTM	Final	Final	Final	Limit	Proposed	Deriv MTM	Final
	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08	Q1'08	Q2'08	Q2'08	Q3'08	Adjustment	Q3'08
Global Rates	52,010	38,290	41,000	57,000	0	57,000	30,200	23,791	23,600	30,000	(2,000)	28,000	14,173	10,447	11,400	22,000	2,000	24,000	7,638	4,051	6,000	5,000			5,000					5,000
High Grade Credit	11,335	8,105	11,900	10,000		10,000	9,569	6,615	10,100	8,100		8,100	891	640	900	900		900	875	850	900	1,000			1,000					1,000
CDO	11,000	6,649	8,000	7,000	1,000	8,000	7,395	2,401	3,600	2,750	250	3,000	1,585	1,992	2,400	2,000	750	2,750	2,019	2,257	2,000	2,250			2,250					2,250
Securitized Products	62,135	57,034	57,400	55,000	(500)	54,500	48,727	44,027	44,000	43,000	(250)	42,750	11,514	11,154	11,500	10,100	(250)	9,850	1,894	1,852	1,900	1,900			1,900					1,900
Real Estate	64,968	60,330	58,000	55,000		55,000	37,587	33,783	35,000	31,700		31,700	17,324	17,330	14,500	15,800		15,800	10,056	9,216	8,500	7,500			7,500					7,500
High Yield	14,598	14,022	13,700	12,500	(500)	12,000	8,583	9,801	8,200	8,000	(500)	7,500	2,995	1,582	2,800	1,500		1,500	3,020	2,639	2,700	3,000			3,000					3,000
Municipals	9,485	6,307	8,000	6,000		6,000	9,485	6,307	8,000	6,000		6,000	0	0	0	0		0	0	0	0	0			0					0
Commodities	3,716	5,042	3,900	8,000	0	8,000	3,628	4,470	3,200	7,000		7,000	88	384	700	750		750	0	188	0	250			250					250
Foreign Exchange	6,348	4,237	6,200	6,000	0	6,000	4,814	3,441	4,800	4,600	(500)	4,100	309	175	300	300	500	800	1,225	620	1,100	1,100			1,100					1,100
FID Corporate	2,244	3,029	2,950	11,000		11,000	2,089	2,890	2,750	10,750		10,750	5	5	0	0		0	150	134	200	250			250					250
FID Corp Loans	3,299	3,899	3,100	4,000		4,000	1,702	1,619	1,700	2,000		1,750	1,596	2,280	1,400	2,000		2,250	0	0	0	0			0					0
IBD Loans	6,994	4,818	4,850	4,500		4,500	4,182	2,346	2,350	2,500		2,200	2,812	2,472	2,500	2,000		2,300	0	0	0	0			0					0
<b>Total FID Americas</b>	<b>248,130</b>	<b>211,761</b>	<b>219,000</b>	<b>236,000</b>	<b>0</b>	<b>236,000</b>	<b>167,961</b>	<b>141,491</b>	<b>147,300</b>	<b>156,400</b>	<b>(3,000)</b>	<b>152,850</b>	<b>53,293</b>	<b>48,462</b>	<b>48,400</b>	<b>57,350</b>	<b>3,000</b>	<b>60,900</b>	<b>26,877</b>	<b>21,808</b>	<b>23,300</b>	<b>22,250</b>	<b>0</b>	<b>0</b>	<b>22,250</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>22,250</b>	