

2007 BALANCE SHEET TARGETS & USAGE - Global

(in Smm's)	Q1 '07 Gross Assets		Q1 '07 Net Assets		Net RROA	Q2 '07 Gross Assets		Q2 '07 Net Assets		Net RROA	Q3 '07 Gross Assets		Q3 '07 Net Assets		Net RROA	Gross	Net
	Limit	Actuals as of 2/28/07	Limit	Actuals as of 2/28/07		Limit	Actuals as of 5/31/07	Limit	Actuals as of 5/31/07		Limit	Actuals as of 8/31/07	Limit	Actuals as of 8/31/07			
BUSINESS UNIT	Limit	Actuals as of 2/28/07	Limit	Actuals as of 2/28/07	Net RROA	Limit	Actuals as of 5/31/07	Limit	Actuals as of 5/31/07	Net RROA	Limit	Actuals as of 8/31/07	Limit	Actuals as of 8/31/07	Net RROA	Gross	Net
Interest Rate Prod	89,978	98,300	40,850	39,032	3.00%	87,100	100,226	38,000	40,472	3.95%	93,300	91,903	43,700	36,143	7.49%	93,300	43,700
Foreign Exchange	2,650	2,676	2,550	2,668	15.18%	3,150	4,085	3,000	3,981	8.15%	3,150	3,845	3,500	3,691	10.13%	3,150	3,500
Energy	200	140	200	140	37.89%	200	251	200	251	24.58%	300	1,756	300	1,460	32.77%	300	300
Liquid Markets	92,828	101,116	43,600	41,840	3.89%	90,450	104,562	41,200	44,704	4.44%	96,750	97,505	47,500	41,293	8.62%	96,750	47,500
High Grade	19,225	19,456	14,250	13,122	10.11%	18,575	16,734	14,000	11,955	7.49%	18,075	14,060	13,000	10,074	0.38%	18,075	13,000
CDO	8,800	10,012	8,725	9,714	5.46%	9,400	9,253	9,000	9,034	10.27%	9,400	10,953	9,000	10,745	4.79%	9,400	9,000
High Yield	11,150	11,211	9,600	8,711	22.09%	12,625	11,972	11,000	9,531	16.72%	12,125	14,198	11,000	12,715	3.33%	22,125	16,000
Credit	39,175	40,679	32,575	31,547	11.99%	40,600	37,959	34,000	30,521	11.19%	39,600	39,211	33,000	33,534	2.91%	49,600	38,000
Real Estate	36,500	39,866	36,500	39,209	5.43%	48,325	47,743	48,000	46,999	4.79%	56,825	57,607	56,000	57,018	2.85%	56,825	58,500
Securitized Products	59,500	71,162	52,500	61,241	2.33%	67,000	70,077	60,000	66,398	1.70%	66,500	69,312	59,500	66,945	0.32%	66,500	62,000
Municipals	7,500	8,321	6,800	7,987	4.85%	8,000	6,532	7,000	6,234	3.57%	7,500	6,292	6,500	5,626	0.00%	7,500	6,500
IBD Loans	2,000	2,811	1,700	2,801	0.00%	2,000	3,077	1,700	3,068	0.00%	4,000	4,467	3,700	4,458	0.00%	4,000	3,700
FID Corp Loans	1,480	1,113	1,250	1,081	-7.07%	1,530	1,050	1,300	1,015	0.82%	3,230	1,966	3,000	1,927	-5.80%	3,230	3,000
FID Corporate	7,631	7,170	116	1,696	-48.84%	18,786	7,459	8,800	1,469	-65.54%	12,925	7,576	800	1,248	-75.53%	12,925	800
FID Corporate	11,111	11,093	3,066	5,579	-16.22%	22,316	11,586	11,800	5,552	-17.19%	20,155	14,009	7,500	7,633	-13.81%	20,155	7,500
TOTAL FID CORE	246,614	272,237	175,041	187,404	4.51%	276,691	278,459	202,000	200,409	4.02%	287,330	283,937	210,000	212,048	2.51%	297,330	220,000
Americas	174,249	192,440	121,176	134,488	4.16%	199,701	192,873	141,800	142,980	3.21%	197,603	186,347	1,084	688,825	0.00%	207,603	149,000
Europe	44,520	53,171	35,439	35,626	4.80%	46,920	56,886	39,200	39,496	5.53%	57,566	65,300	872	415,323	0.00%	57,566	49,000
Asia	27,845	26,626	18,425	17,289	6.60%	30,070	28,699	21,000	17,933	7.07%	31,161	32,290	92	267,704	0.00%	31,161	22,000

2007 BALANCE SHEET TARGETS & USAGE - Americas

(in \$mm's)																	
BUSINESS UNIT	Q1 '07 Gross Actual		Q1 '07 Net Actual		Net RROA	Q2 '07 Gross Actual		Q2 '07 Net Actual		Net RROA	Q3 '07 Gross Actual		Q3 '07 Net Actual		Net RROA	Gross	Net
	Limit	Actuals as of 2/28/07	Limit	Actuals as of 2/28/07		Limit	Actuals as of 5/31/07	Limit	Actuals as of 5/31/07		Limit	Actuals as of 8/31/07	Limit	Actuals as of 8/31/07			
Interest Rate Prod	59,878	59,095	25,500	23,555	3.40%	57,100	59,711	21,500	25,155	2.60%	60,000	49,963	24,400	17,843	3.95%	60,000	24,400
Foreign Exchange	1,900	1,875	1,900	1,874	4.28%	1,900	2,347	1,800	2,347	4.83%	1,900	2,993	1,800	2,993	-0.41%	1,900	1,800
Energy	200	140	200	140	14.60%	200	193	200	193	29.77%	300	1,647	300	1,351	30.57%	300	300
Liquid Markets	61,978	61,109	27,600	25,568	3.52%	59,200	62,252	23,500	27,695	2.98%	62,200	54,603	26,500	22,186	4.98%	62,200	26,500
High Grade	13,750	16,931	10,200	11,350	9.48%	13,500	14,630	10,000	10,405	6.39%	14,500	11,316	10,500	8,375	0.42%	14,500	10,500
CDO	3,850	4,279	3,775	4,007	2.33%	3,850	4,195	3,500	4,002	11.69%	3,850	5,214	3,500	5,024	4.98%	3,850	3,500
High Yield	4,825	4,964	4,300	4,021	33.98%	5,225	4,801	4,500	3,780	27.88%	5,225	7,547	5,000	6,736	9.66%	15,225	10,000
Credit	22,425	26,173	18,275	19,378	13.09%	22,575	23,627	18,000	18,187	12.02%	22,575	24,077	19,000	20,135	4.65%	32,575	24,000
Real Estate	22,700	24,789	22,700	24,135	5.92%	32,075	31,067	32,000	30,374	3.88%	32,575	32,972	32,000	32,432	3.14%	32,575	37,000
Securitized Products	49,625	63,459	43,325	53,554	1.96%	56,625	60,116	50,000	56,452	1.14%	56,125	56,585	49,500	54,263	0.62%	56,125	49,500
Municipals	7,500	8,321	6,800	7,987	4.85%	8,000	6,532	7,000	6,234	3.57%	7,500	6,292	6,500	5,626	0.00%	7,500	6,500
IBD Loans	1,500	1,385	1,200	1,375	0.00%	1,500	1,835	1,200	1,826	0.00%	2,000	2,650	1,700	2,642	0.00%	2,000	1,700
FID Corp Loans	1,440	867	1,210	835	-8.60%	1,490	825	1,300	790	-0.41%	3,190	1,697	3,000	1,659	-6.54%	3,190	3,000
FID Corporate	7,081	6,336	66	1,655	-38.32%	18,236	6,620	8,800	1,422	-32.03%	11,438	7,470	800	1,142	-54.02%	11,438	800
FID Corporate	10,021	8,588	2,476	3,866	-18.26%	21,226	9,280	11,300	4,038	-11.36%	16,628	11,818	5,500	5,442	-13.33%	16,628	5,500
TOTAL FID	174,249	192,440	121,176	134,488	4.16%	199,701	192,873	141,800	142,980	3.21%	197,603	186,347	139,000	140,084	1.91%	207,603	149,000

2007 BALANCE SHEET TARGETS & USAGE - Europe

(in \$mm's)																	
BUSINESS UNIT	Q1 '07 Gross Actual		Q1 '07 Net Actual		Net RROA	Q2 '07 Gross Actual		Q2 '07 Net Actual		Net RROA	Q3 '07 Gross Actual		Q3 '07 Net Actual		Net RROA	Gross	Net
	Limit	Actuals as of 2/28/07	Limit	Actuals as of 2/28/07		Limit	Actuals as of 5/31/07	Limit	Actuals as of 5/31/07		Limit	Actuals as of 8/31/07	Limit	Actuals as of 8/31/07			
Interest Rate Prod	15,000	24,732	9,000	9,964	2.98%	15,000	25,053	10,000	10,346	7.22%	17,300	25,193	12,300	11,514	14.89%	17,300	12,300
Foreign Exchange	750	487	650	480	44.17%	750	1,358	700	1,255	3.19%	750	690	700	556	42.72%	750	700
Energy	-	-	-	-	100.00%	-	58	-	58	1.61%	-	109	-	109	56.85%	-	-
Liquid Markets	15,750	25,219	9,650	10,443	5.24%	15,750	26,469	10,700	11,658	6.76%	18,050	25,992	13,000	12,179	16.53%	18,050	13,000
High Grade	3,380	995	2,500	519	27.88%	3,055	983	2,500	632	25.83%	1,555	1,515	1,000	614	-4.07%	1,555	1,000
CDO	3,400	4,239	3,400	4,224	7.12%	4,000	3,208	4,000	3,194	9.07%	4,000	3,873	4,000	3,863	1.59%	4,000	4,000
High Yield	4,900	4,876	4,000	3,408	4.62%	4,900	5,365	4,000	4,008	7.14%	4,900	4,367	4,000	3,759	-11.82%	4,900	4,000
Credit	11,680	10,110	9,899	8,151	7.40%	11,955	9,557	10,500	7,834	9.43%	10,455	9,756	9,000	8,236	-4.95%	10,455	9,000
Real Estate	8,125	9,407	8,125	9,404	4.17%	10,250	10,646	10,000	10,595	6.11%	17,250	16,799	17,000	16,750	2.10%	17,250	14,500
Securitized Products	7,875	5,962	7,175	5,947	5.54%	7,875	7,952	7,500	7,937	4.81%	8,375	10,662	8,000	10,616	-1.57%	8,375	10,500
Municipals	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-
IBD Loans	500	1,426	500	1,426	0.00%	500	1,242	500	1,242	0.00%	2,000	1,817	2,000	1,817	0.00%	2,000	2,000
FID Corp Loans	40	246	40	246	-1.85%	40	225	-	225	4.87%	40	268	-	268	-0.86%	40	-
FID Corporate	550	801	50	9	-1730.10%	550	796	-	4	-9108.46%	1,396	6	-	6	-2826.56%	1,396	-
FID Corporate	1,090	2,473	590	1,681	-9.60%	1,090	2,263	500	1,471	-25.25%	3,436	2,092	2,000	2,092	-8.67%	3,436	2,000
TOTAL FID	44,520	53,171	35,439	35,626	4.80%	46,920	56,886	39,200	39,496	5.53%	57,566	65,300	49,000	49,872	3.23%	57,566	49,000

2007 BALANCE SHEET TARGETS & USAGE - Asia

(in \$mm's)																	
BUSINESS UNIT	Q1 '07 Gross Actual		Q1 '07 Net Actual		Net RROA	Q2 '07 Gross Actual		Q2 '07 Net Actual		Net RROA	Q3 '07 Gross Actual		Q3 '07 Net Actual		Net RROA	Gross	Net
	Limit	Actuals as of 2/28/07	Limit	Actuals as of 2/28/07		Limit	Actuals as of 5/31/07	Limit	Actuals as of 5/31/07		Limit	Actuals as of 8/31/07	Limit	Actuals as of 8/31/07			
Interest Rate Prod	15,100	14,473	6,350	5,514	1.31%	15,000	15,462	6,500	4,972	4.01%	16,000	16,748	7,000	6,786	4.24%	16,000	7,000
Foreign Exchange	-	315	-	315	35.81%	500	379	500	379	45.06%	500	162	1,000	142	104.83%	500	1,000
Energy	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-
Liquid Markets	15,100	14,788	6,350	5,828	3.08%	15,500	15,841	7,000	5,351	6.98%	16,500	16,910	8,000	6,928	6.35%	16,500	8,000
High Grade	2,095	1,530	1,550	1,253	8.42%	2,020	1,121	1,500	918	7.32%	2,020	1,229	1,500	1,085	2.65%	2,020	1,500
CDO	1,550	1,495	1,550	1,483	9.21%	1,550	1,849	1,500	1,838	9.26%	1,550	1,866	1,500	1,858	10.97%	1,550	1,500
High Yield	1,425	1,370	1,300	1,282	31.22%	2,500	1,805	2,500	1,743	14.54%	2,000	2,283	2,000	2,220	9.79%	2,000	2,000
Credit	5,070	4,395	4,400	4,018	15.99%	6,070	4,775	5,500	4,499	10.91%	5,570	5,378	5,000	5,163	8.71%	5,570	5,000
Real Estate	5,675	5,670	5,675	5,670	5.43%	6,000	6,030	6,000	6,030	7.05%	7,000	7,836	7,000	7,836	3.25%	7,000	7,000
Securitized Products	2,000	1,740	2,000	1,740	2.86%	2,500	2,009	2,500	2,009	5.06%	2,000	2,065	2,000	2,065	2.05%	2,000	2,000
Municipals	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-
IBD Loans	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-
FID Corp Loans	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-	-	-	100.00%	-	-
FID Corporate	-	32	-	32	-117.40%	-	43	-	43	-292.16%	91	100	-	99	-148.17%	91	-
FID Corporate	-	32	-	32	-119.64%	-	43	-	43	-289.38%	91	100	-	99	-149.93%	91	-
TOTAL FID	27,845	26,626	18,425	17,289	6.60%	30,070	28,699	21,000	17,933	7.07%	31,161	32,290	22,000	22,092	4.70%	31,161	22,000