

A	B	C	D	E	F
1	<b>RATES PROJECTED BALANCE SHEET</b>				
2	8/21/2006 (in millions)				
3					
4					
5	<b>Region</b>	<b>BPM Level</b>	<b>Long Inventory</b>	<b>Short Inventory</b>	<b>Gross Balance Sheet</b>
6					
7		FID DERIVATIVES AMERICAS			5,933
8		GOVERNMENTS AMERICAS			25,066
9		SHORT TERM RATES AMERICAS			
10		Short Term Agencies			4,500
11		Short Term Treasuries			4,831
12		TOTAL SHORT TERM RATES AMER			9,331
13		INTEREST RATE PRODUCTS AMERICAS			40,330
14					
15		LIQUID MKTS PROP AMERICA			17,308
16					
17		AGENCY PT & OPTNS-AMERICAS			8,026
18					
19		<b>TOTAL AMERICAS</b>			<b>65,664</b>
20					
21		CAPITAL MKTS FUNDS JV EUR			1,501
22		FID DERIVATIVES EUROPE			12,518
23		GOVERNMENTS EUROPE			14,213
24		INTEREST RATE PRODUCTS EUROPE			28,233
25					
26		LIQUID MKTS PROP EUROPE			1,137
27					
28		<b>TOTAL EUROPE</b>			<b>29,370</b>
29					
30		FID DERIVATIVES ASIA			3,631
31		GOVERNMENTS ASIA			12,833
32					
33		<b>TOTAL ASIA</b>			<b>16,464</b>
34					
35		<b>TOTAL RATES BALANCE SHEET</b>			<b>111,499</b>
36					
37		<b>FOOTING CHECK</b>			<b>1,593</b>
38					
39		<b>Projected Balance Sheet Decreases For Month End</b>			
40					
41					
42		DERIVS AMERICAS			
43		AMERICAS TARGETED REDUCTION			
44		EUROPE TARGETED REDUCTION			
45		ASIA TARGETED PROJECTIONS			
46					
47		CFU BS transfer to IRP Americas			
48		SHORT TERM RATES			(7,331)
49		REPO 105 - AMERICAS			
50		REPO 105 - EUROPE			(4,738)

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5	<b>Net Balance Sheet</b>	<b>Gross Target</b>	<b>Net Target</b>	<b>Gross Over/(Under)</b>	<b>Net Over/(Under)</b>	<b>Gross Balance Sheet</b>	<b>Net Balance Sheet</b>
6							
7	5,642					6,373	5,534
8	13,659					23,969	12,938
9							
10	3,906					4,064	3,462
11	2,659					5,764	3,656
12	6,565					9,828	7,117
13	25,866	34,150	20,100	6,180	5,766	40,169	25,589
14							
15	1,987	20,000	3,500	(2,692)	(1,513)	17,599	2,108
16							
17	8,026	5,000	5,000	3,026	3,026	9,057	9,057
18							
19	<b>35,878</b>	<b>59,150</b>	<b>28,600</b>	<b>6,514</b>	<b>7,278</b>	<b>66,825</b>	<b>36,753</b>
20							
21	1,421					2,356	2,275
22	7,191					12,271	6,506
23	7,749					13,889	7,737
24	16,361	10,000	6,000	18,233	10,361	28,516	16,519
25							
26	0	3,000	1,000	(1,863)	(1,000)	1,154	0
27							
28	<b>16,361</b>	<b>13,000</b>	<b>7,000</b>	<b>16,370</b>	<b>9,361</b>	<b>29,670</b>	<b>16,519</b>
29							
30	2,516					3,401	2,434
31	6,162					13,125	6,205
32							
33	8,677	8,100	5,350	8,364	3,327	16,526	8,639
34							
35	<b>60,917</b>	<b>80,250</b>	<b>40,950</b>	<b>31,249</b>	<b>19,967</b>	<b>113,021</b>	<b>61,911</b>
36							
37	1,604	0	0			1,167	1,158
38							
39							
40							
41							
42							
43							
44							
45							
46							
47							
48	(5,065)					(7,828)	(6,117)
49							
50	(4,738)					(5,409)	(5,409)

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5	<b>Daily Change Gross</b>	<b>Daily Change Net</b>						
6								
7	(440)	108						
8	1,098	721						
9								
10	436	444						
11	(932)	(997)						
12	(496)	(552)						
13	161	277						
14								
15	(291)	(121)						
16								
17	(1,031)	(1,031)						
18								
19	<b>(1,161)</b>	<b>(875)</b>						
20								
21	(854)	(854)						
22	247	685						
23	324	12						
24	(283)	(158)						
25								
26	(17)	0						
27								
28	<b>(300)</b>	<b>(158)</b>						
29								
30	230	82						
31	(292)	(43)						
32								
33	<b>(62)</b>	<b>38</b>						
34								
35	<b>(1,523)</b>	<b>(994)</b>						
36								
37		<b>446</b>						
38								
39								
40								
41								
42								
43	0	0						
44	0	0						
45	0	0						
46								
47	0	0						
48	496	1,052						
49	0	0						
50	671	671						

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	A	B	C	D	E	F
51			REPO 105 - ASIA			
52			GLOBAL TRADE DATE ACCRUAL			
53						
54		<b>TOTAL PROJECTED BS REDUCTIONS</b>				<b>(12,069)</b>
55						
56		<b>TOTAL PROJECTED RATES BALANCE SHEET</b>				<b>99,429</b>
57						
58						
59						
60		AMERICAS				58,333
61						
62		EUROPE				24,632
63						
64		ASIA				16,464
65						
66		<b>TOTAL PROJECTED RATES BALANCE SHEET</b>				<b>99,429</b>
67						
68						
69						
70		<b>GLOBAL FOREIGN EXCHANGE</b>				
71			FX AMERICAS			1,626
72			FX EUROPE			20
73			FX ASIA			5
74						
75		<b>TOTAL FOREIGN EXCHANGE BALANCE SHEET</b>				<b>1,651</b>
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52							
53							
54	(9,803)	0	0	(12,069)	(9,803)	(13,237)	(11,526)
55							
56	51,113	80,250	40,950	19,179	10,163	99,785	50,384
57							
58							
59							
60	30,813	59,150	28,600	(817)	2,213	58,997	30,636
61							
62	11,623	13,000	7,000	11,632	4,623	24,261	11,110
63							
64	8,677	8,100	5,350	8,364	3,327	16,526	8,639
65							
66	51,113	80,250	40,950	19,179	10,163	99,785	50,384
67							
68							
69							
70							
71	1,624	1,900	1,900	(274)	(276)	1,624	1,624
72	20	150	150	(130)	(130)	20	20
73	4	400	400	(395)	(396)	1	0
74							
75	1,648	2,450	2,450	(799)	(802)	1,645	1,644
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100							

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51	0	0						
52	0	0						
53								
54	1,167	1,723						
55								
56	(355)	729						
57								
58								
59								
60	(664)	177						
61								
62	371	513						
63								
64	(62)	38						
65								
66	(355)	729						
67								
68								
69								
70								
71	1	0						
72	(0)	(0)						
73	4	4						
74								
75	5	4						
76								
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96	Region	Gross Balance Sheet	Net Balance Sheet	Gross Target	Net Target	Gross Over/(Under)
97	PROJECTED GLOBAL IRP/LMP					
98	AMERICAS	58,333	30,813	59,150	28,600	(817)
99	EUROPE	24,632	11,623	13,000	7,000	11,632
100	ASIA	16,464	8,677	8,100	5,350	8,364

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96	Net Over/(Under)
97	
98	2,213
99	4,623
100	3,327

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107								
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109								

	V	W	X	Y	Z	AA
101						
102	<b>TOTAL</b>	<b>99,429</b>	<b>51,113</b>	<b>80,250</b>	<b>40,950</b>	<b>19,179</b>
103						
104	<b>PROJECTED GLOBAL FOREIGN EXCHANGE</b>					
105	FX AMERICAS	1,626	1,624	1,900	1,900	(274)
106	FX EUROPE	20	20	150	150	(130)
107	FX ASIA	5	4	400	400	(395)
108						
109	<b>TOTAL</b>	<b>1,651</b>	<b>1,648</b>	<b>2,450</b>	<b>2,450</b>	<b>(799)</b>

	AB
101	
102	<b>10,163</b>
103	
104	
105	(276)
106	(130)
107	(396)
108	
109	<b>(802)</b>

A	B	C	D	E
1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
8	SUM AMERICAS			
9		INTEREST RATE PRODUCTS		
10			FID DERIVATIVES AMERICAS	
11				DERIV MORTGAGE OPTIONS
12				DERIV MORTGAGE OPTIONS Total
13				DERIVATIVE CORPORATE
14				DERIVATIVE CORPORATE Total
15				DERIVATIVES MORTGAGES
16				DERIVATIVES MORTGAGES Total
17				EXOTIC OPTIONS
18				EXOTIC OPTIONS Total
19				FUND DERIVATIVES AMERICAS
20				FUND DERIVATIVES AMERICAS Total
21				US BOND OPTIONS
22				US BOND OPTIONS Total
23				US LONG OPTIONS
24				US LONG OPTIONS Total
25				US SWAPS
26				US SWAPS Total
27				
28				
29				
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6	Trader Name	Long Inventory	Repo f05	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
8						
9						
10						
11						
12	SCELSA	35,936,718		(2,985,947)	0	196,492
13		<b>35,936,718</b>		<b>(2,985,947)</b>	<b>0</b>	<b>196,492</b>
14						
15						
16	DERIVATIVES CORPORATE	4,258,030,145	0	0	0	2,468,670
17	UNASSIGNED	366,636		(298,595)	0	0
18		<b>4,258,396,781</b>	<b>0</b>	<b>(298,595)</b>	<b>0</b>	<b>2,468,670</b>
19						
20						
21	PING FENG	20,871,902		0	0	0
22		<b>20,871,902</b>		<b>0</b>	<b>0</b>	<b>0</b>
23						
24						
25	EXOTIC OPTIONS	364,727,079	0	(49,268,126)	0	0
26		<b>364,727,079</b>	<b>0</b>	<b>(49,268,126)</b>	<b>0</b>	<b>0</b>
27						
28						
29	UNASSIGNED	100,688,042		0	0	0
30	Aditya V Bagree	0	0	0	0	0
31		<b>100,688,042</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
32						
33						
34	JEFF MICHAELS	48,041,257		(34,294,951)	0	1,972,235
35	SHORT OPTIONS	4,643,878	0	0	0	0
36		<b>52,685,135</b>	<b>0</b>	<b>(34,294,951)</b>	<b>0</b>	<b>1,972,235</b>
37						
38						
39	JEFF MICHAELS	3,116,408		0	0	0
40	LONG OPTIONS	90,017,511		0	0	0
41	OPTIONS IBD CONTRA	23,952,910	0	0	0	0
42		<b>117,086,829</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
43						
44						
45	LONG SWAPS	583,170,951		(204,012,420)	0	0
46	SWAPS IBD CONTRA	88,233,736	0	0	0	0
47		<b>671,404,687</b>	<b>0</b>	<b>(204,012,420)</b>	<b>0</b>	<b>0</b>
48						

	L	M	N	O	P	Q
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6						
7		<b>Gross Balance Sheet</b>	<b>Net Balance Sheet</b>			
8						
9						
10						
11						
12		39,119,157	36,133,209			
13		<b>39,119,157</b>	<b>36,133,209</b>			
14						
15						
16		4,275,723,155	4,275,723,155			
17		665,231	366,636			
18		<b>4,276,388,386</b>	<b>4,276,089,791</b>			
19						
20						
21		20,871,902	20,871,902			
22		<b>20,871,902</b>	<b>20,871,902</b>			
23						
24						
25		413,995,205	364,727,079			
26		<b>413,995,205</b>	<b>364,727,079</b>			
27						
28						
29		100,688,042	100,688,042			
30		0	0			
31		<b>100,688,042</b>	<b>100,688,042</b>			
32						
33						
34		84,308,443	50,013,492			
35		4,643,878	4,643,878			
36		<b>88,952,321</b>	<b>54,657,370</b>			
37						
38						
39		3,116,408	3,116,408			
40		90,017,511	90,017,511			
41		23,952,910	23,952,910			
42		<b>117,086,829</b>	<b>117,086,829</b>			
43						
44						
45		787,183,372	583,170,951			
46		88,233,736	88,233,736			
47		<b>875,417,108</b>	<b>671,404,687</b>			
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A	B	C	D	E
1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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5				
6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
49	SUM AMERICAS	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS Total	
50				
51			GOVERNMENTS AMERICAS	
52				AGENCIES
53				
54				
55				
56				
57				
58				AGENCIES Total
59				
60				AGENCY CALLABLE
61				
62				
63				AGENCY CALLABLE Total
64				
65				COUPON TRADING
66				
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74				
75				
76				COUPON TRADING Total
77				
78				HOUSE
79				
80				
81				
82				HOUSE Total
83				
84				PASSTHRU JV
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6	Trader Name	Long Inventory	Repo f05	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
49		5,621,797,173	0	(290,860,039)	0	4,637,397
50						
51						
52						
53	AGARWAL	3,750,390,053	1,259,145,240	(1,967,501,197)	0	377,659
54	AGARWAL STRIPS	473,399,760	0	(275,983,289)	0	0
55	KING	3,766,793,662	628,897,503	(1,737,181,031)	0	0
56	RIZZIERI SYND	1,134,019,449		0	0	25,390,163
57	VOLK	1,757,501,184	100,411,614	(710,343,035)	50,132,101	3,459,055
58		10,882,104,108	1,988,454,357	(4,691,008,552)	50,132,101	29,226,877
59						
60						
61	BAUMAN	310,296,884	7,018,319	(11,569,032)	0	1,889,520
62	GUPTA	1,333,678,443		(248,112,395)	0	127,292
63		1,643,975,327	7,018,319	(259,681,427)	0	2,016,812
64						
65						
66	AUCTION	413,788,141		0	0	0
67	CDELANEY	0		0	0	0
68	CONTROL	0		0	0	0
69	GEWIRTZ	585,289,071		(1,460,519,969)	0	0
70	GOLDEN	0		0	0	0
71	HAMOU	0		(2,808,983)	0	0
72	KANOS	45,744,115		(165,261,238)	0	377,251
73	MCSWEENEY	714,667,481		(2,169,764,425)	0	433,893
74	MONAGHAN	227,820,266		(343,936,638)	0	20,425,741
75	TIM BAER	484,531,514		(175,768,911)	0	128,006
76		2,471,840,588		(4,318,060,164)	0	21,364,891
77						
78						
79	ADMIN	0	0	0	0	0
80	RIZZIERI	0		(179,329)	0	0
81	UNASSIGNED	48,730,168	0	0	0	(46,762,652)
82		48,730,168	0	(179,329)	0	(46,762,652)
83						
84						
85	KURT WEISENFLUH	4,909,572,867	0	0	0	6,483,512
86	SUNG	(3,657,976,035)	0	238,708	0	0
87	SUNG/DUNN	723,812,256		(477,416)	0	313,482,860
88	SUNG/OWEN	184,633,028		0	0	253,164,864
89	SUNG/WORK	1,607,144,122	0	0	0	27,804,336

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7		<b>Gross Balance Sheet</b>	<b>Net Balance Sheet</b>			
49		<b>5,932,518,950</b>	<b>5,641,658,909</b>			
50						
51						
52						
53		4,459,123,669	2,491,622,472			
54		749,383,049	473,399,760			
55		4,875,077,190	3,137,896,159			
56		1,159,409,612	1,159,409,612			
57		2,421,023,762	1,660,548,625			
58		<b>13,664,017,282</b>	<b>8,922,876,628</b>			
59						
60						
61		316,737,117	305,168,084			
62		1,581,918,130	1,333,805,735			
63		<b>1,898,655,247</b>	<b>1,638,973,819</b>			
64						
65						
66		413,788,141	413,788,141			
67		0	0			
68		0	0			
69		2,045,809,039	585,289,071			
70		0	0			
71		2,808,983	0			
72		211,382,604	46,121,366			
73		2,884,865,799	715,101,374			
74		592,182,645	248,246,008			
75		660,428,431	484,659,520			
76		<b>6,811,265,642</b>	<b>2,493,205,480</b>			
77						
78						
79		0	0			
80		179,329	0			
81		1,967,516	1,967,516			
82		<b>2,146,845</b>	<b>1,967,516</b>			
83						
84						
85		4,916,056,378	4,916,056,378			
86		(3,658,214,743)	(3,657,976,035)			
87		1,037,772,532	1,037,295,116			
88		437,797,892	437,797,892			
89		1,634,948,458	1,634,948,458			

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A	B	C	D	E
1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
90	SUM AMERICAS	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	PASSTHRU JV Total
91				
92				TREASURY PROP
93				
94				
95				
96				TREASURY PROP Total
97				
98			GOVERNMENTS AMERICAS Total	
99				
100			SHORT TERM RATES AMERICAS	
101				SHORT TERM AGENCIES
102				
103				SHORT TERM AGENCIES Total
104				
105				SHORT TERM US TREASURIES
106				
107				
108				
109				SHORT TERM US TREASURIES Total
110				
111			SHORT TERM RATES AMERICAS Total	
112				
113		INTEREST RATE PRODUCTS Total		
114				
115		FOREIGN EXCHANGE		
116			FX AMERICAS	
117				FX-CORP FEES/OTHER AMER
118				
119				FX-CORP FEES/OTHER AMER Total
120				
121				FX-FORWARD AMERICAS
122				
123				
124				FX-FORWARD AMERICAS Total
125				
126				FX-OPTIONS AMERICAS
127				
128				
129				FX-OPTIONS AMERICAS Total
130				

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6	Trader Name	Long Inventory	Repo f05	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
90		3,767,186,238	0	(238,708)	0	600,935,572
91						
92						
93	GOLDEN	0		0	0	0
94	JAIN	601,549,981		(2,000,674,075)	0	0
95	MASSEY	0		(87,646,447)	0	0
96		601,549,981		(2,088,320,522)	0	0
97						
98		19,415,386,410	1,995,472,676	(11,357,488,702)	50,132,101	606,781,500
99						
100						
101						
102	Alexander P. Hazelton	3,903,415,159	0	(593,566,606)	402,719,625	2,857,109
103		3,903,415,159	0	(593,566,606)	402,719,625	2,857,109
104						
105						
106	Ivan W. Shen/Anish Vasisth	1,539,022,688	0	(2,575,849,798)	6,519,691,617	67,769,359
107	WIEGAND/GIOVACCO	0	0	0	0	(58,619,752)
108	Ivan W. Shen/Bradford Hughes	1,110,916,044		(1,958,138,897)	0	0
109		2,649,938,732	0	(4,533,988,695)	6,519,691,617	9,149,607
110						
111		6,553,353,891	0	(5,127,555,301)	6,922,411,242	12,006,716
112						
113		31,590,537,474	1,995,472,676	(16,775,904,042)	6,972,543,343	623,425,613
114						
115						
116						
117						
118	X	0	0	0	0	0
119		0	0	0	0	0
120						
121						
122	JP PARADIS	364,330,444	0	0	0	0
123	V. IZZO	512,335,408	0	0	0	0
124		876,665,852	0	0	0	0
125						
126						
127	UNASSIGNED	79,844,383		(1,995,792)	0	0
128	X	509,393,726	0	0	0	0
129		589,238,109	0	(1,995,792)	0	0
130						

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7						
	<b>Gross Balance Sheet</b>	<b>Net Balance Sheet</b>				
90	4,368,360,517	4,368,121,809				
91						
92						
93	0	0				
94	2,602,224,056	601,549,981				
95	87,646,447	0				
96	2,689,870,503	601,549,981				
97						
98	29,434,316,036	18,026,695,233				
99						
100						
101						
102	4,499,838,874	3,906,272,268				
103	4,499,838,874	3,906,272,268				
104						
105						
106	4,182,641,845	1,606,792,048				
107	(2,420,220,962)	(58,619,752)				
108	3,069,054,941	1,110,916,044				
109	4,831,475,824	2,659,088,340				
110						
111	9,331,314,698	6,565,360,608				
112						
113	44,698,149,684	30,233,714,750				
114						
115						
116						
117						
118	0	0				
119	0	0				
120						
121						
122	364,330,444	364,330,444				
123	512,335,408	512,335,408				
124	876,665,852	876,665,852				
125						
126						
127	81,840,175	79,844,383				
128	509,393,726	509,393,726				
129	591,233,901	589,238,109				
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A	B	C	D	E
1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
131	SUM AMERICAS	FOREIGN EXCHANGE	FX AMERICAS	FX-PROPRIETARY AMERICAS
132				
133				FX-PROPRIETARY AMERICAS Total
134				
135				LATIN AMERICA LOCALS-FX
136				
137				LATIN AMERICA LOCALS-FX Total
138				
139			FX AMERICAS Total	
140				
141		FOREIGN EXCHANGE Total		
142				
143		MORTGAGES		
144			MORTGAGES-AMERICAS	
145				AGENCY PT & OPTNS-AMERICAS
146				
147				AGENCY PT & OPTNS-AMERICAS Total
148				
149			MORTGAGES-AMERICAS Total	
150				
151		MORTGAGES Total		
152				
153		PROP TRADING		
154			LIQUID MKTS PROP AMERICA	
155				FX PROP AMER
156				
157				
158				
159				
160				FX PROP AMER Total
161				
162				RATES PROP AMER
163				
164				
165				
166				
167				
168				
169				RATES PROP AMER Total
170				
171			LIQUID MKTS PROP AMERICA Total	

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6	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
131						
132	UNASSIGNED	0		0	0	31,150
133		0		0	0	31,150
134						
135						
136	RODRIGO COUTO	157,888,494		0	0	0
137		157,888,494		0	0	0
138						
139		1,623,792,455	0	(1,995,792)	0	31,150
140						
141		1,623,792,455	0	(1,995,792)	0	31,150
142						
143						
144						
145						
146	PASSTHRU JV	3,657,976,035	0	(238,708)	0	0
147		3,657,976,035	0	(238,708)	0	0
148						
149		3,657,976,035	0	(238,708)	0	0
150						
151		3,657,976,035	0	(238,708)	0	0
152						
153						
154						
155						
156	SHASHANK AGRAWAL	26,880,000		0	0	0
157	UNASSIGNED	33,003,139	0	0	0	0
158	Anshuman Goyal	35,760,205		(20,513,902)	0	0
159	Jeffrey D. Biby	0		0	0	0
160		95,643,344	0	(20,513,902)	0	0
161						
162						
163	HOFFMAN	416,331,201	0	(11,524,602,247)	950,144,854	0
164	LIQUIDATION RESERVE	0	0	0	0	0
165	POLHILL	30,525,783		0	0	0
166	PROP JV	979,820,628	0	(3,148,411,103)	251,000,094	0
167	TROBSON	47,097,796		(135,109,463)	0	0
168	JAY	45,245,442	0	0	0	0
169		1,519,020,850	0	(14,808,122,813)	1,201,144,948	0
170						
171		1,614,664,194	0	(14,828,636,715)	1,201,144,948	0

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131						
132		31,150			31,150	
133		<b>31,150</b>			<b>31,150</b>	
134						
135						
136		157,888,494			157,888,494	
137		<b>157,888,494</b>			<b>157,888,494</b>	
138						
139		<b>1,625,819,397</b>			<b>1,623,823,605</b>	
140						
141		<b>1,625,819,397</b>			<b>1,623,823,605</b>	
142						
143						
144						
145						
146		3,658,214,743			3,657,976,035	
147		<b>3,658,214,743</b>			<b>3,657,976,035</b>	
148						
149		<b>3,658,214,743</b>			<b>3,657,976,035</b>	
150						
151		<b>3,658,214,743</b>			<b>3,657,976,035</b>	
152						
153						
154						
155						
156		26,880,000			26,880,000	
157		33,003,139			33,003,139	
158		56,274,108			35,760,205	
159		0			0	
160		<b>116,157,247</b>			<b>95,643,344</b>	
161						
162						
163		12,377,511,882			416,331,201	
164		0			0	
165		30,525,783			30,525,783	
166		4,128,231,731			979,820,628	
167		182,207,259			47,097,796	
168		45,245,442			45,245,442	
169		<b>16,763,722,097</b>			<b>1,519,020,850</b>	
170						
171		<b>16,879,879,344</b>			<b>1,614,664,194</b>	

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1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
172	<b>SUM AMERICAS</b>	<b>PROP TRADING</b>		
173			HIGH YIELD PROP AMERICAS	
174				HY-ENERGY FUND
175				
176				HY-ENERGY FUND Total
177				
178			HIGH YIELD PROP AMERICAS Total	
179				
180			CDO PROP AMERICAS	
181				CDO PROP AMERICAS
182				
183				CDO PROP AMERICAS Total
184				
185			CDO PROP AMERICAS Total	
186				
187		PROP TRADING Total		
188				
189	<b>SUM AMERICAS Total</b>			
190				
191	<b>SUM ASIA</b>			
192		<b>INTEREST RATE PRODUCTS</b>		
193			FID DERIVATIVES ASIA	
194				FID DERIVS ASIA
195				
196				
197				
198				
199				
200				
201				
202				FID DERIVS ASIA Total
203				
204				DERIVATIVES ASIA AGENCY
205				
206				DERIVATIVES ASIA AGENCY Total
207				
208				KOREA IRP
209				
210				
211				KOREA IRP Total
212				

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6	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
172						
173						
174						
175	ROBERT CHAMBERS	180,844,444		0	0	0
176		180,844,444		0	0	0
177						
178		180,844,444		0	0	0
179						
180						
181						
182	BRIAN WARGON	191,169,589		(56,207,064)	0	0
183		191,169,589		(56,207,064)	0	0
184						
185		191,169,589		(56,207,064)	0	0
186						
187		1,986,678,227	0	(14,884,843,779)	1,201,144,948	0
188						
189		38,858,984,191	1,995,472,676	(31,662,982,321)	8,173,688,291	623,456,763
190						
191						
192						
193						
194						
195	Diego Urra	671,586		0	0	0
196	Gowtham Goli	0		0	0	0
197	Jeremy Martin	65,905,715		(95,266,354)	0	0
198	Katsuya Miyoshi	57,328,647		(154,001,016)	0	0
199	Michael Faller	2,234,513,869	650,691,679	(748,847,315)	0	0
200	Satu S. Parikh	516,907,889	8,154,718	(87,943,759)	0	0
201	Vijay Kumar Raju Indukuri	47,117,832		(28,756,663)	0	0
202		2,922,445,538	658,846,397	(1,114,815,107)	0	0
203						
204						
205	Fredric Teng	10,108		0	0	0
206		10,108		0	0	0
207						
208						
209	Satu S. Parikh	14,536,609	0	0	0	0
210	Sunghyun Yoo	230,423,944		0	0	0
211		244,960,553	0	0	0	0
212						

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174						
175		180,844,444			180,844,444	
176		<b>180,844,444</b>			<b>180,844,444</b>	
177						
178		<b>180,844,444</b>			<b>180,844,444</b>	
179						
180						
181						
182		247,376,653			191,169,589	
183		<b>247,376,653</b>			<b>191,169,589</b>	
184						
185		<b>247,376,653</b>			<b>191,169,589</b>	
186						
187		<b>17,308,100,441</b>			<b>1,986,678,227</b>	
188						
189		<b>67,290,284,265</b>			<b>37,502,192,617</b>	
190						
191						
192						
193						
194						
195		671,586			671,586	
196		0			0	
197		161,172,069			65,905,715	
198		211,329,663			57,328,647	
199		2,332,669,505			1,583,822,191	
200		596,696,930			508,753,171	
201		75,874,495			47,117,832	
202		<b>3,378,414,248</b>			<b>2,263,599,142</b>	
203						
204						
205		10,108			10,108	
206		<b>10,108</b>			<b>10,108</b>	
207						
208						
209		14,536,609			14,536,609	
210		230,423,944			230,423,944	
211		<b>244,960,553</b>			<b>244,960,553</b>	
212						

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1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
213	SUM ASIA	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA Total	
214				
215			GOVERNMENTS ASIA	
216				CFU ASIA
217				
218				CFU ASIA Total
219				
220				GOVERNMENTS ASIA-NON YEN
221				
222				
223				GOVERNMENTS ASIA-NON YEN Total
224				
225				GOVERNMENTS ASIA-YEN
226				
227				
228				
229				
230				
231				GOVERNMENTS ASIA-YEN Total
232				
233				GOVTS ASIA ALLOC
234				
235				GOVTS ASIA ALLOC Total
236				
237				GOVERNMENTS ASIA AGENCY
238				
239				GOVERNMENTS ASIA AGENCY Total
240				
241			GOVERNMENTS ASIA Total	
242				
243		INTEREST RATE PRODUCTS Total		
244				
245		FOREIGN EXCHANGE		
246			FX ASIA	
247				ASIA LOCALS-FX
248				
249				
250				ASIA LOCALS-FX Total
251				
252				FX-OPTIONS ASIA
253				

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6	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
213		3,167,416,199	658,846,397	(1,114,815,107)	0	0
214						
215						
216						
217	Katsuya Miyoshi	0	0	1,123,423	0	0
218		0	0	1,123,423	0	0
219						
220						
221	Diego Urra	320,829,460		(289,652,948)	0	0
222	Gowtham Goli	9,651,162		(12,726,819)	0	0
223		330,480,622		(302,379,767)	0	0
224						
225						
226	Hiroataka Kanamori	2,168,867,477	0	(2,334,504,651)	0	0
227	Katsuya Miyoshi	855,777,940	0	(895,030,637)	0	0
228	Makoto Umino	211,850,045	0	(220,284,257)	0	0
229	Naoto Ichinoe	2,187,947,441	0	(2,341,450,708)	0	0
230	Tomoki Kondo	369,976,274	0	(564,127,672)	0	0
231		5,794,419,177	0	(6,355,397,925)	0	0
232						
233						
234	UNASSIGNED	0	0	0	0	0
235		0	0	0	0	0
236						
237						
238	Fredric Teng	0		0	0	0
239		0		0	0	0
240						
241		6,124,899,799	0	(6,656,654,269)	0	0
242						
243		9,292,315,998	658,846,397	(7,771,469,376)	0	0
244						
245						
246						
247						
248	ALM JV	0	0	(752,222)	0	0
249	Raymond Yeoh	3,886,941	0	0	0	0
250		3,886,941	0	(752,222)	0	0
251						
252						
253	UNASSIGNED	0	0	0	0	0

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	<b>Gross Balance Sheet</b>	<b>Net Balance Sheet</b>				
213	3,623,384,909	2,508,569,803				
214						
215						
216						
217	0	0				
218	0	0				
219						
220						
221	610,482,407	320,829,460				
222	22,377,981	9,651,162				
223	632,860,388	330,480,622				
224						
225						
226	4,503,372,128	2,168,867,477				
227	1,750,808,577	855,777,940				
228	432,134,302	211,850,045				
229	4,529,398,149	2,187,947,441				
230	934,103,946	369,976,274				
231	12,149,817,102	5,794,419,177				
232						
233						
234	0	0				
235	0	0				
236						
237						
238	0	0				
239	0	0				
240						
241	12,782,677,490	6,124,899,799				
242						
243	16,406,062,399	8,633,469,602				
244						
245						
246						
247						
248	752,222	0				
249	3,886,941	3,886,941				
250	4,639,163	3,886,941				
251						
252						
253	0	0				

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1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
254	<b>SUM ASIA</b>	<b>FOREIGN EXCHANGE</b>	<b>FX ASIA</b>	<b>FX-OPTIONS ASIA Total</b>
255				
256			<b>FX ASIA Total</b>	
257				
258		<b>FOREIGN EXCHANGE Total</b>		
259				
260		<b>PROP TRADING</b>		
261			<b>LIQUID MKTS PROP ASIA</b>	
262				<b>LIQUID MKTS PROP ASIA</b>
263				
264				<b>LIQUID MKTS PROP ASIA Total</b>
265				
266			<b>LIQUID MKTS PROP ASIA Total</b>	
267				
268		<b>PROP TRADING Total</b>		
269				
270	<b>SUM ASIA Total</b>			
271				
272	<b>SUM EUROPE</b>			
273		<b>INTEREST RATE PRODUCTS</b>		
274			<b>CAPITAL MKTS FUNDS JV EUR</b>	
275				<b>FUNDS JV TRADING</b>
276				
277				
278				<b>FUNDS JV TRADING Total</b>
279				
280				<b>FUNDS SPVS</b>
281				
282				
283				<b>FUNDS SPVS Total</b>
284				
285			<b>CAPITAL MKTS FUNDS JV EUR Total</b>	
286				
287		<b>FID DERIVATIVES EUROPE</b>		
288				<b>FUND DERIVATIVES</b>
289				
290				
291				
292				
293				<b>FUND DERIVATIVES Total</b>
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6	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
254		0	0	0	0	0
255						
256		3,886,941	0	(752,222)	0	0
257						
258		3,886,941	0	(752,222)	0	0
259						
260						
261						
262						
263	UNASSIGNED	0	0	0	0	0
264		0	0	0	0	0
265						
266		0	0	0	0	0
267						
268		0	0	0	0	0
269						
270		9,296,202,939	658,846,397	(7,772,221,598)	0	0
271						
272						
273						
274						
275						
276	UNASSIGNED	(76,466,349)	0	1,069,224	0	(6,346,098)
277	VEZIE	1,133,870,904	12,051	(81,250,285)	0	12,692,196
278		1,057,404,555	12,051	(80,181,061)	0	6,346,098
279						
280						
281	UNASSIGNED	4,487,569		0	0	0
282	VEZIE - SPV	352,928,163		(12)	0	0
283		357,415,732		(12)	0	0
284						
285		1,414,820,287	12,051	(80,181,073)	0	6,346,098
286						
287						
288						
289	SPV TRADER	33,554,914		0	0	0
290	UNASSIGNED	293,404,989	0	0	0	0
291	VEZIE	46,676,353	2,685,778	0	0	0
292	VEZIE - SPV	80,308,143		0	0	0
293		453,944,399	2,685,778	0	0	0
294						

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254		0		0		
255						
256		4,639,163		3,886,941		
257						
258		4,639,163		3,886,941		
259						
260						
261						
262						
263		0		0		
264		0		0		
265						
266		0		0		
267						
268		0		0		
269						
270		16,410,701,562		8,637,356,543		
271						
272						
273						
274						
275						
276		(83,881,671)		(82,812,447)		
277		1,227,801,334		1,146,551,049		
278		1,143,919,663		1,063,738,602		
279						
280						
281		4,487,569		4,487,569		
282		352,928,175		352,928,163		
283		357,415,744		357,415,732		
284						
285		1,501,335,407		1,421,154,334		
286						
287						
288						
289		33,554,914		33,554,914		
290		293,404,989		293,404,989		
291		43,990,575		43,990,575		
292		80,308,143		80,308,143		
293		451,258,621		451,258,621		
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1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
295	SUM EUROPE	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS EXOTIC
296				
297				OPTIONS EXOTIC Total
298				
299				OPTIONS INFLATION
300				
301				
302				OPTIONS INFLATION Total
303				
304				OPTIONS PROP
305				
306				
307				OPTIONS PROP Total
308				
309				OPTIONS VANILLA
310				
311				
312				OPTIONS VANILLA Total
313				
314				SWAPS
315				
316				
317				
318				
319				
320				
321				SWAPS Total
322				
323				USD EXOTICS
324				
325				USD EXOTICS Total
326				
327				IRP CREDIT EUROPE
328				
329				IRP CREDIT EUROPE Total
330				
331				
332				FID DERIVATIVES EUROPE Total
333				
334				GOVERNMENTS EUROPE
335				DOLLAR GOVTS

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6	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
295						
296	TEMEL/COOKE/VISWANATHAN	7,936,400	6,894,348	0	0	0
297		7,936,400	6,894,348	0	0	0
298						
299						
300	Alvaro Mucida	20,623,943		(109,638,552)	0	0
301	MIKLAVCIC/PHOA	6,372,161,957	1,778,828,285	(3,083,567,773)	0	403,844
302		6,392,785,900	1,778,828,285	(3,193,206,325)	0	403,844
303						
304						
305	KIERAN HIGGINS	807,529,956	266,918,732	(526,178,856)	0	0
306	UNASSIGNED	497,617,835	0	0	0	0
307		1,305,147,791	266,918,732	(526,178,856)	0	0
308						
309						
310	DANIEL COLOMBI	103,094,136	34,653,980	(104,068,121)	0	0
311	RICHARD HILL	0		0	0	0
312		103,094,136	34,653,980	(104,068,121)	0	0
313						
314						
315	HAIG	467,007,599	548,081	(257,865,696)	0	0
316	HEENAN	3,669,074		0	0	0
317	KEANE	46,591,301		(45,904,542)	0	0
318	SINGH	21,478,954	147,713	(15,197,453)	0	0
319	UNASSIGNED	316,441,437	0	(225,890,611)	0	0
320	Jonathan Bernard Rowe	0		(6,558,377)	0	0
321		855,188,365	695,794	(551,416,679)	0	0
322						
323						
324	USD EXOTICS	967,317	500,083	0	0	0
325		967,317	500,083	0	0	0
326						
327						
328	CHRIS CECERE	258,986,724	96,727,573	(952,848,832)	0	0
329		258,986,724	96,727,573	(952,848,832)	0	0
330						
331		9,378,051,032	2,187,904,573	(5,327,718,813)	0	403,844
332						
333						
334						
335	ANDREA CASULLI	15,565,475		(317,232,574)	0	0

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295						
296		1,042,052			1,042,052	
297		<b>1,042,052</b>			<b>1,042,052</b>	
298						
299						
300		130,262,495			20,623,943	
301		7,677,305,289			4,593,737,516	
302		<b>7,807,567,784</b>			<b>4,614,361,459</b>	
303						
304						
305		1,066,790,080			540,611,224	
306		497,617,835			497,617,835	
307		<b>1,564,407,915</b>			<b>1,038,229,059</b>	
308						
309						
310		172,508,277			68,440,156	
311		0			0	
312		<b>172,508,277</b>			<b>68,440,156</b>	
313						
314						
315		724,325,214			466,459,518	
316		3,669,074			3,669,074	
317		92,495,843			46,591,301	
318		36,528,694			21,331,241	
319		542,332,048			316,441,437	
320		6,558,377			0	
321		<b>1,405,909,250</b>			<b>854,492,571</b>	
322						
323						
324		467,234			467,234	
325		<b>467,234</b>			<b>467,234</b>	
326						
327						
328		1,115,107,983			162,259,151	
329		<b>1,115,107,983</b>			<b>162,259,151</b>	
330						
331		<b>12,518,269,116</b>			<b>7,190,550,303</b>	
332						
333						
334						
335		332,798,048			15,565,475	

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A	B	C	D	E
1	<b>RATES BALANCE SHEET</b>			
2	8/21/2006			
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6	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7	<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
336	SUM EUROPE	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
337				
338				
339				
340				
341				
342				
343				DOLLAR GOVTS Total
344				
345				EURO GOVTS
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356				
357				
358				EURO GOVTS Total
359				
360				GILTS
361				
362				
363				
364				GILTS Total
365				
366				GOVERNMENTS EUROPE Total
367				
368		INTEREST RATE PRODUCTS Total		
369				
370		FOREIGN EXCHANGE		
371			FX EUROPE	
372				FX-FORWARDS EUROPE
373				
374				FX-FORWARDS EUROPE Total
375				
376				FX-LONDON PROPRIETARY

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6	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
336	Diego Urra	0		0	0	0
337	Gautam Chandrasekharan	219,420,625		(461,750,376)	0	0
338	PANOS KORANTZOPOULOS	100,799,320		(190,216,397)	0	0
339	Renos Dimitriou	268,284,582		(407,732,239)	0	516,928
340	SEBASTIEN ROSSET	397,728,277	255,730,517	(158,679,106)	0	0
341	THOMAS SIEGMUND	0		0	0	0
342	TIM HAWKINS	487,089,987	350,101,036	(167,980,396)	0	0
343		<b>1,488,888,266</b>	<b>605,831,553</b>	<b>(1,703,591,088)</b>	<b>0</b>	<b>516,928</b>
344						
345						
346	CASULLI	2,138,102,227	585,252,701	(666,699,862)	0	0
347	Diego Urra	18,509,572		0	0	0
348	E-COMMERCE	323,423,573	7,286,942	(303,320,921)	0	1,153,437
349	GARY SAY	31,724,990	10,996,328	(27,964,021)	0	0
350	Gautam Chandrasekharan	808,251,586	14,113,571	(739,982,811)	0	178,172
351	PANOS KORANTZOPOULOS	1,233,987,510	17,693,434	(900,201,841)	0	0
352	PIERRE FOUCHET	222,299,831	185,304,537	(117,411,220)	0	0
353	Renos Dimitriou	885,143,382	189,521,714	(512,344,777)	0	0
354	SEBASTIEN ROSSET	1,504,752,281	913,905,772	(195,261,382)	0	15,025,168
355	SHU YANG	21,385,080	19,723,232	(71,491,220)	0	0
356	UNASSIGNED	13,166,643	0	0	0	(516,928)
357	Thomas Edgard Leriche	231,142,322		(94,538,101)	0	0
358		<b>7,431,888,997</b>	<b>1,943,798,231</b>	<b>(3,629,216,156)</b>	<b>0</b>	<b>15,839,849</b>
359						
360						
361	MARTIN CROSS	434,070,693	343,657	(342,806,801)	0	0
362	SEAN DAVIES	281,428,776	156,783	(180,933,146)	0	0
363	TIM HAWKINS	646,775,242		(607,613,837)	0	0
364		<b>1,362,274,711</b>	<b>500,440</b>	<b>(1,131,353,784)</b>	<b>0</b>	<b>0</b>
365						
366		<b>10,283,051,974</b>	<b>2,550,130,224</b>	<b>(6,464,161,028)</b>	<b>0</b>	<b>16,356,777</b>
367						
368		<b>21,075,923,293</b>	<b>4,738,046,848</b>	<b>(11,872,060,914)</b>	<b>0</b>	<b>23,106,719</b>
369						
370						
371						
372						
373	KERIM ACANAL	0	0	0	0	0
374		0	0	0	0	0
375						
376						

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	<b>Gross Balance Sheet</b>	<b>Net Balance Sheet</b>				
336	0	0				
337	681,171,001	219,420,625				
338	291,015,718	100,799,320				
339	676,533,748	268,801,509				
340	300,676,866	141,997,760				
341	0	0				
342	304,969,348	136,988,951				
343	<b>2,587,164,729</b>	<b>883,573,640</b>				
344						
345						
346	2,219,549,388	1,552,849,526				
347	18,509,572	18,509,572				
348	620,610,989	317,290,068				
349	48,692,682	20,728,662				
350	1,534,298,998	794,316,188				
351	2,116,495,917	1,216,294,076				
352	154,406,514	36,995,294				
353	1,207,966,445	695,621,668				
354	801,133,059	605,871,677				
355	73,153,067	1,661,848				
356	12,649,715	12,649,715				
357	325,680,424	231,142,322				
358	<b>9,133,146,770</b>	<b>5,503,930,616</b>				
359						
360						
361	776,533,837	433,727,036				
362	462,205,140	281,271,993				
363	1,254,389,079	646,775,242				
364	<b>2,493,128,056</b>	<b>1,361,774,271</b>				
365						
366	<b>14,213,439,555</b>	<b>7,749,278,527</b>				
367						
368	<b>28,233,044,078</b>	<b>16,360,983,164</b>				
369						
370						
371						
372						
373	0	0				
374	<b>0</b>	<b>0</b>				
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	A	B	C	D	E
1		<b>RATES BALANCE SHEET</b>			
2		8/21/2006			
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5					
6		<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
7		<b>Region</b>	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
377		SUM EUROPE	FOREIGN EXCHANGE	FX EUROPE	FX-LONDON PROPRIETARY
378					FX-LONDON PROPRIETARY Total
379					
380					FX-OPTIONS EUROPE
381					
382					
383					FX-OPTIONS EUROPE Total
384					
385				FX EUROPE Total	
386					
387			FOREIGN EXCHANGE Total		
388					
389			PROP TRADING		
390				LIQUID MKTS PROP EUROPE	
391					RATES PROP EUROPE
392					
393					
394					
395					RATES PROP EUROPE Total
396					
397				LIQUID MKTS PROP EUROPE Total	
398					
399			PROP TRADING Total		
400					
401		SUM EUROPE	Total		
402					
403		<b>Grand Total</b>			
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6	Trader Name	Long Inventory	Repo f05	Short Inventory	Net Reverse	Fail MV
7	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM	Short Inventory, SD @ MV	Net Reverse	Fail MV
377	DEPARTED	0		(350)	0	0
378		0		(350)	0	0
379						
380						
381	GLOBAL FX OPTIONS EUROPE	0		0	0	0
382	SILASH RUPARELL	20,103,053		0	0	0
383		20,103,053		0	0	0
384						
385		20,103,053	0	(350)	0	0
386						
387		20,103,053	0	(350)	0	0
388						
389						
390						
391						
392	FRASER DANBURY	0		0	0	0
393	UNASSIGNED	0	0	0	0	0
394	WILKINSON	0		(1,137,124,919)	0	0
395		0	0	(1,137,124,919)	0	0
396						
397		0	0	(1,137,124,919)	0	0
398						
399		0	0	(1,137,124,919)	0	0
400						
401		21,096,026,346	4,738,046,848	(13,009,186,183)	0	23,106,719
402						
403		69,251,213,478	7,497,086,921	(52,444,390,102)	0,173,880,291	6,019,993,462
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377		350			0	
378		350			0	
379						
380						
381		0			0	
382		20,103,053			20,103,053	
383		20,103,053			20,103,053	
384						
385		20,103,403			20,103,053	
386						
387		20,103,403			20,103,053	
388						
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391						
392		0			0	
393		0			0	
394		1,137,124,919			0	
395		1,137,124,919			0	
396						
397		1,137,124,919			0	
398						
399		1,137,124,919			0	
400						
401		29,390,272,400			16,381,086,217	
402						
403		115,001,288,777			62,670,348,777	
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1	<b>BS RPT: SUMMARY MAIN BS1 (Cross System) - 21 Aug 2006</b>		
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3	<b>BPM Level 0</b>	<b>BPM Level 1</b>	<b>BPM Level 2</b>
4	FOREIGN EXCHANGE	FX AMERICAS	FX-CORP FEES/OTHER AMER
5	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
6	FOREIGN EXCHANGE	FX AMERICAS	FX-FORWARD AMERICAS
7	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
8	FOREIGN EXCHANGE	FX AMERICAS	FX-OPTIONS AMERICAS
9	FOREIGN EXCHANGE	FX AMERICAS	FX-PROPRIETARY AMERICAS
10	FOREIGN EXCHANGE	FX AMERICAS	LATIN AMERICA LOCALS-FX
11	FOREIGN EXCHANGE	FX ASIA	ASIA LOCALS-FX
12	FOREIGN EXCHANGE	FX ASIA	ASIA LOCALS-FX
13	FOREIGN EXCHANGE	FX ASIA	FX-OPTIONS ASIA
14	FOREIGN EXCHANGE	FX EUROPE	FX-FORWARDS EUROPE
15	FOREIGN EXCHANGE	FX EUROPE	FX-LONDON PROPRIETARY
16	FOREIGN EXCHANGE	FX EUROPE	FX-OPTIONS EUROPE
17	FOREIGN EXCHANGE	FX EUROPE	FX-OPTIONS EUROPE
18	INTEREST RATE PRODUCTS	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
19	INTEREST RATE PRODUCTS	CAPITAL MKTS FUNDS JV EUR	FUNDS JV TRADING
20	INTEREST RATE PRODUCTS	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
21	INTEREST RATE PRODUCTS	CAPITAL MKTS FUNDS JV EUR	FUNDS SPVS
22	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	DERIV MORTGAGE OPTIONS
23	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
24	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	DERIVATIVE CORPORATE
25	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	DERIVATIVES MORTGAGES
26	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	EXOTIC OPTIONS
27	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
28	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	FUND DERIVATIVES AMERICAS
29	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	US BOND OPTIONS
30	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	US BOND OPTIONS
31	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	US LONG OPTIONS
32	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	US LONG OPTIONS
33	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	US LONG OPTIONS
34	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	US SWAPS
35	INTEREST RATE PRODUCTS	FID DERIVATIVES AMERICAS	US SWAPS
36	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	DERIVATIVES ASIA AGENCY
37	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	FID DERIVS ASIA
38	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	FID DERIVS ASIA
39	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	FID DERIVS ASIA
40	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	FID DERIVS ASIA
41	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	FID DERIVS ASIA
42	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	FID DERIVS ASIA
43	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	FID DERIVS ASIA
44	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	KOREA IRP
45	INTEREST RATE PRODUCTS	FID DERIVATIVES ASIA	KOREA IRP
46	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	FUND DERIVATIVES
47	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	FUND DERIVATIVES
48	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	FUND DERIVATIVES

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3	<b>Trader Name</b>	<b>Region</b>	<b>Gross Long Inventory, TD @MV</b>	<b>Long BPM Cusip Netdown, TD @MV</b>	<b>Long Inventory, TD @ MV</b>
4	X	SUM AMERICAS	0	0	0
5	JP PARADIS	SUM AMERICAS	364,330,444	0	364,330,444
6	V. IZZO	SUM AMERICAS	512,335,408	0	512,335,408
7	UNASSIGNED	SUM AMERICAS	80,612,187	-767,804	79,844,383
8	X	SUM AMERICAS	509,393,726	0	509,393,726
9	UNASSIGNED	SUM AMERICAS	29,904	-29,904	0
10	RODRIGO COUTO	SUM AMERICAS	157,888,494	0	157,888,494
11	ALM JV	SUM ASIA	0	0	0
12	Raymond Yeoh	SUM ASIA	3,886,941	0	3,886,941
13	UNASSIGNED	SUM ASIA	0	0	0
14	KERIM ACANAL	SUM EUROPE	0	0	0
15	DEPARTED	SUM EUROPE	0	0	0
16	GLOBAL FX OPTIONS EUROPE	SUM EUROPE	0	0	0
17	SILASH RUPARELL	SUM EUROPE	20,103,053	0	20,103,053
18	UNASSIGNED	SUM EUROPE	-76,466,349	0	-76,466,349
19	VEZIE	SUM EUROPE	1,352,773,800	-218,902,896	1,133,870,904
20	UNASSIGNED	SUM EUROPE	5,588,193	-1,100,624	4,487,569
21	VEZIE - SPV	SUM EUROPE	353,621,113	-692,950	352,928,163
22	SCELSA	SUM AMERICAS	35,936,718	0	35,936,718
23	DERIVATIVES CORPORATE	SUM AMERICAS	4,258,030,145	0	4,258,030,145
24	UNASSIGNED	SUM AMERICAS	4,021,644	-3,655,008	366,636
25	PING FENG	SUM AMERICAS	47,830,476	-26,958,573	20,871,902
26	EXOTIC OPTIONS	SUM AMERICAS	595,035,969	-230,308,890	364,727,079
27	Aditya V Bagree	SUM AMERICAS	0	0	0
28	UNASSIGNED	SUM AMERICAS	100,688,051	-9	100,688,042
29	JEFF MICHAELS	SUM AMERICAS	541,427,918	-493,386,661	48,041,257
30	SHORT OPTIONS	SUM AMERICAS	4,643,878	0	4,643,878
31	JEFF MICHAELS	SUM AMERICAS	118,529,813	-115,413,405	3,116,408
32	LONG OPTIONS	SUM AMERICAS	515,158,700	-425,141,189	90,017,511
33	OPTIONS IBD CONTRA	SUM AMERICAS	23,952,910	0	23,952,910
34	LONG SWAPS	SUM AMERICAS	1,783,844,397	-1,200,673,446	583,170,951
35	SWAPS IBD CONTRA	SUM AMERICAS	88,233,736	0	88,233,736
36	Fredric Teng	SUM ASIA	10,108	0	10,108
37	Diego Urra	SUM ASIA	39,165,773	-38,494,187	671,586
38	Gowtham Goli	SUM ASIA	40,695	-40,695	0
39	Jeremy Martin	SUM ASIA	141,999,957	-76,094,242	65,905,715
40	Katsuya Miyoshi	SUM ASIA	197,886,282	-140,557,635	57,328,647
41	Michael Faller	SUM ASIA	2,316,375,582	-81,861,713	2,234,513,869
42	Satu S. Parikh	SUM ASIA	544,239,681	-27,331,792	516,907,889
43	Vijay Kumar Raju Indukuri	SUM ASIA	62,365,844	-15,248,012	47,117,832
44	Satu S. Parikh	SUM ASIA	14,536,609	0	14,536,609
45	Sunghyun Yoo	SUM ASIA	230,642,610	-218,666	230,423,944
46	SPV TRADER	SUM EUROPE	33,554,914	0	33,554,914
47	UNASSIGNED	SUM EUROPE	293,404,989	0	293,404,989
48	VEZIE	SUM EUROPE	95,195,572	-48,519,219	46,676,353

	I	J	K	L	M
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2					
3	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV	Reverse Repo Allocation
4		0	0	0	0
5		0	0	0	0
6		0	0	0	0
7		-2,743,500	747,708	-1,995,792	0
8		0	0	0	0
9		-50,000	50,000	0	0
10		0	0	0	0
11		-752,222	0	-752,222	752,222
12		0	0	0	0
13		0	0	0	0
14		0	0	0	0
15		-7,368	7,018	-350	0
16		0	0	0	0
17		0	0	0	0
18		1,069,224	0	1,069,224	-1,069,224
19	12,051	-282,323,964	201,073,679	-81,250,285	79,560,959
20		0	0	0	0
21		-12	0	-12	12
22		-73,187,772	70,201,825	-2,985,947	2,985,947
23		0	0	0	0
24		-2,006,386	1,707,791	-298,595	298,595
25		0	0	0	0
26		-1,037,500,136	988,232,010	-49,268,126	49,268,126
27		0	0	0	0
28		-1	1	0	0
29		-881,505,128	847,210,177	-34,294,951	34,294,951
30		0	0	0	0
31		-62,441,423	62,441,423	0	0
32		-185,984,732	185,984,732	0	0
33		0	0	0	0
34		-1,409,884,472	1,205,872,052	-204,012,420	204,012,420
35		0	0	0	0
36		0	0	0	0
37		-44,238,084	44,238,084	0	0
38		-4,927,917	4,927,917	0	0
39		-95,266,354	0	-95,266,354	95,266,354
40		-173,721,542	19,720,526	-154,001,016	154,001,016
41	650,691,679	-954,097,743	205,250,428	-748,847,315	748,847,315
42	8,154,718	-88,802,720	858,961	-87,943,759	-268,097,071
43		-60,935,895	32,179,232	-28,756,663	28,756,663
44		0	0	0	0
45		-11,575,666	11,575,666	0	0
46		0	0	0	0
47		0	0	0	0
48	2,685,778	-958,362	958,362	0	0

	N	O	P	Q	R
1					
2					
3	<b>Net Reverse</b>	<b>Fail MV</b>	<b>Other Assets</b>	<b>Gross Balance Sheet</b>	<b>Net Balance Sheet</b>
4	0	0	0	0	0
5	0	0	0	364,330,444	364,330,444
6	0	0	0	512,335,408	512,335,408
7	0	0	0	81,840,175	79,844,383
8	0	0	0	509,393,726	509,393,726
9	0	31,150	0	31,150	31,150
10	0	0	0	157,888,494	157,888,494
11	0	0	0	752,222	0
12	0	0	0	3,886,941	3,886,941
13	0	0	0	0	0
14	0	0	0	0	0
15	0	0	0	350	0
16	0	0	0	0	0
17	0	0	0	20,103,053	20,103,053
18	0	-6,346,098	0	-83,881,671	-82,812,447
19	0	12,692,196	0	1,227,801,334	1,146,551,049
20	0	0	0	4,487,569	4,487,569
21	0	0	0	352,928,175	352,928,163
22	0	196,492	0	39,119,157	36,133,209
23	0	2,468,670	15,224,340	4,275,723,155	4,275,723,155
24	0	0	0	665,231	366,636
25	0	0	0	20,871,902	20,871,902
26	0	0	0	413,995,205	364,727,079
27	0	0	0	0	0
28	0	0	0	100,688,042	100,688,042
29	0	1,972,235	0	84,308,443	50,013,492
30	0	0	0	4,643,878	4,643,878
31	0	0	0	3,116,408	3,116,408
32	0	0	0	90,017,511	90,017,511
33	0	0	0	23,952,910	23,952,910
34	0	0	0	787,183,372	583,170,951
35	0	0	0	88,233,736	88,233,736
36	0	0	0	10,108	10,108
37	0	0	0	671,586	671,586
38	0	0	0	0	0
39	0	0	0	161,172,069	65,905,715
40	0	0	0	211,329,663	57,328,647
41	0	0	0	2,332,669,505	1,583,822,191
42	0	0	0	596,696,930	508,753,171
43	0	0	0	75,874,495	47,117,832
44	0	0	0	14,536,609	14,536,609
45	0	0	0	230,423,944	230,423,944
46	0	0	0	33,554,914	33,554,914
47	0	0	0	293,404,989	293,404,989
48	0	0	0	43,990,575	43,990,575

	A	B	C
49	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	FUND DERIVATIVES
50	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	IRP CREDIT EUROPE
51	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS EXOTIC
52	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS INFLATION
53	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS INFLATION
54	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS PROP
55	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS PROP
56	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS VANILLA
57	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	OPTIONS VANILLA
58	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	SWAPS
59	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	SWAPS
60	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	SWAPS
61	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	SWAPS
62	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	SWAPS
63	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	SWAPS
64	INTEREST RATE PRODUCTS	FID DERIVATIVES EUROPE	USD EXOTICS
65	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	AGENCIES
66	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	AGENCIES
67	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	AGENCIES
68	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	AGENCIES
69	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	AGENCIES
70	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	AGENCY CALLABLE
71	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	AGENCY CALLABLE
72	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
73	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
74	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
75	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
76	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
77	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
78	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
79	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
80	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
81	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	COUPON TRADING
82	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	HOUSE
83	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	HOUSE
84	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	HOUSE
85	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	PASSTHRU JV
86	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	PASSTHRU JV
87	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	PASSTHRU JV
88	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	PASSTHRU JV
89	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	PASSTHRU JV
90	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	TREASURY PROP
91	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	TREASURY PROP
92	INTEREST RATE PRODUCTS	GOVERNMENTS AMERICAS	TREASURY PROP
93	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	CFU ASIA
94	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA AGENCY
95	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN
96	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA-NON YEN

	D	E	F	G	H
49	VEZIE - SPV	SUM EUROPE	80,308,143	0	80,308,143
50	CHRIS CECERE	SUM EUROPE	258,986,724	0	258,986,724
51	TEMEL/COOKE/VISWANATHAN	SUM EUROPE	7,936,400	0	7,936,400
52	Alvaro Mucida	SUM EUROPE	147,988,883	-127,364,940	20,623,943
53	MIKLAVCIC/PHOA	SUM EUROPE	7,255,205,207	-883,043,250	6,372,161,957
54	KIERAN HIGGINS	SUM EUROPE	905,856,829	-98,326,873	807,529,956
55	UNASSIGNED	SUM EUROPE	497,617,835	0	497,617,835
56	DANIEL COLOMBI	SUM EUROPE	432,361,446	-329,267,310	103,094,136
57	RICHARD HILL	SUM EUROPE	0	0	0
58	HAIG	SUM EUROPE	1,162,424,130	-695,416,531	467,007,599
59	HEENAN	SUM EUROPE	187,029,026	-183,359,952	3,669,074
60	Jonathan Bernard Rowe	SUM EUROPE	33,194,701	-33,194,701	0
61	KEANE	SUM EUROPE	236,541,941	-189,950,641	46,591,301
62	SINGH	SUM EUROPE	79,849,657	-58,370,702	21,478,954
63	UNASSIGNED	SUM EUROPE	316,441,437	0	316,441,437
64	USD EXOTICS	SUM EUROPE	967,317	0	967,317
65	AGARWAL	SUM AMERICAS	4,333,019,194	-582,629,141	3,750,390,053
66	AGARWAL STRIPS	SUM AMERICAS	491,558,494	-18,158,734	473,399,760
67	KING	SUM AMERICAS	4,072,938,401	-306,144,740	3,766,793,662
68	RIZZIERI SYND	SUM AMERICAS	1,134,028,583	-9,135	1,134,019,449
69	VOLK	SUM AMERICAS	1,934,907,949	-177,406,765	1,757,501,184
70	BAUMAN	SUM AMERICAS	313,312,790	-3,015,907	310,296,884
71	GUPTA	SUM AMERICAS	1,432,233,252	-98,554,809	1,333,678,443
72	AUCTION	SUM AMERICAS	463,053,090	-49,264,949	413,788,141
73	CDELANEY	SUM AMERICAS	172	-172	0
74	CONTROL	SUM AMERICAS	0	0	0
75	GEWIRTZ	SUM AMERICAS	1,268,940,604	-683,651,534	585,289,071
76	GOLDEN	SUM AMERICAS	58	-58	0
77	HAMOU	SUM AMERICAS	25,190,048	-25,190,048	0
78	KANOS	SUM AMERICAS	736,892,989	-691,148,874	45,744,115
79	MCSWEENEY	SUM AMERICAS	2,260,828,318	-1,546,160,837	714,667,481
80	MONAGHAN	SUM AMERICAS	763,718,645	-535,898,378	227,820,266
81	TIM BAER	SUM AMERICAS	659,998,952	-175,467,438	484,531,514
82	ADMIN	SUM AMERICAS	0	0	0
83	RIZZIERI	SUM AMERICAS	1,234,306	-1,234,306	0
84	UNASSIGNED	SUM AMERICAS	74,493,632	-25,763,464	48,730,168
85	KURT WEISENFLUH	SUM AMERICAS	4,917,102,215	-7,529,348	4,909,572,867
86	SUNG	SUM AMERICAS	-3,657,976,035	0	-3,657,976,035
87	SUNG/DUNN	SUM AMERICAS	1,002,557,094	-278,744,838	723,812,256
88	SUNG/OWEN	SUM AMERICAS	204,650,989	-20,017,961	184,633,028
89	SUNG/WORK	SUM AMERICAS	1,803,262,376	-196,118,255	1,607,144,122
90	GOLDEN	SUM AMERICAS	0	0	0
91	JAIN	SUM AMERICAS	668,244,574	-66,694,594	601,549,981
92	MASSEY	SUM AMERICAS	106,615,342	-106,615,342	0
93	Katsuya Miyoshi	SUM ASIA	0	0	0
94	Fredric Teng	SUM ASIA	0	0	0
95	Diego Urra	SUM ASIA	641,431,055	-320,601,595	320,829,460
96	Gowtham Goli	SUM ASIA	32,247,198	-22,596,036	9,651,162

	I	J	K	L	M
49		0	0	0	0
50	96,727,573	-1,182,623,144	229,774,312	-952,848,832	952,848,832
51	6,894,348	-573,156	573,156	0	0
52		-212,894,967	103,256,415	-109,638,552	109,638,552
53	1,778,828,285	-4,132,006,621	1,048,438,848	-3,083,567,773	3,083,567,773
54	266,918,732	-753,760,152	227,581,296	-526,178,856	526,178,856
55	0	0	0	0	0
56	34,653,980	-256,827,155	152,759,034	-104,068,121	104,068,121
57		0	0	0	0
58	548,081	-1,261,947,269	1,004,081,573	-257,865,696	257,865,696
59		-261,304,745	261,304,745	0	0
60		-48,781,029	42,222,653	-6,558,377	6,558,377
61		-96,201,554	50,297,012	-45,904,542	45,904,542
62	147,713	-16,355,334	1,157,881	-15,197,453	15,197,453
63	0	-315,967,696	90,077,085	-225,890,611	225,890,611
64	500,083	-16,500	16,500	0	0
65	1,259,145,240	-2,531,977,918	564,476,721	-1,967,501,197	1,967,501,197
66	0	-397,486,319	121,503,030	-275,983,289	275,983,289
67	628,897,503	-2,809,550,050	1,072,369,019	-1,737,181,031	1,737,181,031
68		-127,278,358	127,278,358	0	0
69	100,411,614	-1,084,845,829	374,502,793	-710,343,035	710,343,035
70	7,018,319	-65,489,985	53,920,952	-11,569,032	11,569,032
71		-684,951,260	436,838,865	-248,112,395	248,112,395
72		0	0	0	0
73		-45	45	0	0
74		0	0	0	0
75		-1,923,715,391	463,195,423	-1,460,519,969	1,460,519,969
76		0	0	0	0
77		-32,821,533	30,012,550	-2,808,983	2,808,983
78		-781,177,052	615,915,814	-165,261,238	165,261,238
79		-2,775,936,566	606,172,142	-2,169,764,425	2,169,764,425
80		-674,534,220	330,597,582	-343,936,638	343,936,638
81		-642,472,444	466,703,533	-175,768,911	175,768,911
82	0	0	0	0	0
83		-625,130	445,801	-179,329	179,329
84	0	0	0	0	0
85	0	-11,578,797	11,578,797	0	0
86	0	238,708	0	238,708	-238,708
87		-49,924,658	49,447,241	-477,416	477,416
88		-1,248,438	1,248,438	0	0
89	0	-193,879,613	193,879,613	0	0
90		0	0	0	0
91		-2,214,989,250	214,315,174	-2,000,674,075	2,000,673,226
92		-127,728,557	40,082,109	-87,646,447	87,646,447
93	0	1,123,423	0	1,123,423	0
94		0	0	0	0
95		-534,824,042	245,171,094	-289,652,948	289,652,948
96		-15,035,919	2,309,100	-12,726,819	12,726,819

	N	O	P	Q	R
49	0	0	0	80,308,143	80,308,143
50	0	0	0	1,115,107,983	162,259,151
51	0	0	0	1,042,052	1,042,052
52	0	0	0	130,262,495	20,623,943
53	0	403,844	0	7,677,305,289	4,593,737,516
54	0	0	0	1,066,790,080	540,611,224
55	0	0	0	497,617,835	497,617,835
56	0	0	0	172,508,277	68,440,156
57	0	0	0	0	0
58	0	0	0	724,325,214	466,459,518
59	0	0	0	3,669,074	3,669,074
60	0	0	0	6,558,377	0
61	0	0	0	92,495,843	46,591,301
62	0	0	0	36,528,694	21,331,241
63	0	0	0	542,332,048	316,441,437
64	0	0	0	467,234	467,234
65	0	377,659	0	4,459,123,669	2,491,622,472
66	0	0	0	749,383,049	473,399,760
67	0	0	0	4,875,077,190	3,137,896,159
68	0	25,390,163	0	1,159,409,612	1,159,409,612
69	50,132,101	3,459,055	0	2,421,023,762	1,660,548,625
70	0	1,889,520	0	316,737,117	305,168,084
71	0	127,292	0	1,581,918,130	1,333,805,735
72	0	0	0	413,788,141	413,788,141
73	0	0	0	0	0
74	0	0	0	0	0
75	0	0	0	2,045,809,039	585,289,071
76	0	0	0	0	0
77	0	0	0	2,808,983	0
78	0	377,251	0	211,382,604	46,121,366
79	0	433,893	0	2,884,865,799	715,101,374
80	0	20,425,741	0	592,182,645	248,246,008
81	0	128,006	0	660,428,431	484,659,520
82	0	0	0	0	0
83	0	0	0	179,329	0
84	0	-46,762,652	0	1,967,516	1,967,516
85	0	6,483,512	0	4,916,056,378	4,916,056,378
86	0	0	0	-3,658,214,743	-3,657,976,035
87	0	313,482,860	0	1,037,772,532	1,037,295,116
88	0	253,164,864	0	437,797,892	437,797,892
89	0	27,804,336	0	1,634,948,458	1,634,948,458
90	0	0	0	0	0
91	0	0	0	2,602,224,056	601,549,981
92	0	0	0	87,646,447	0
93	0	0	0	0	0
94	0	0	0	0	0
95	0	0	0	610,482,407	320,829,460
96	0	0	0	22,377,981	9,651,162

	A	B	C
97	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
98	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
99	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
100	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
101	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVERNMENTS ASIA-YEN
102	INTEREST RATE PRODUCTS	GOVERNMENTS ASIA	GOVTS ASIA ALLOC
103	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
104	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
105	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
106	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
107	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
108	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
109	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
110	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	DOLLAR GOVTS
111	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
112	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
113	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
114	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
115	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
116	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
117	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
118	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
119	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
120	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
121	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
122	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	EURO GOVTS
123	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	GILTS
124	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	GILTS
125	INTEREST RATE PRODUCTS	GOVERNMENTS EUROPE	GILTS
126	INTEREST RATE PRODUCTS	SHORT TERM RATES AMERICAS	SHORT TERM AGENCIES
127	INTEREST RATE PRODUCTS	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
128	INTEREST RATE PRODUCTS	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
129	INTEREST RATE PRODUCTS	SHORT TERM RATES AMERICAS	SHORT TERM US TREASURIES
130	MORTGAGES	MORTGAGES-AMERICAS	AGENCY PT & OPTNS-AMERICAS
131	PROP TRADING	CDO PROP AMERICAS	CDO PROP AMERICAS
132	PROP TRADING	HIGH YIELD PROP AMERICAS	HY-ENERGY FUND
133	PROP TRADING	LIQUID MKTS PROP AMERICA	FX PROP AMER
134	PROP TRADING	LIQUID MKTS PROP AMERICA	FX PROP AMER
135	PROP TRADING	LIQUID MKTS PROP AMERICA	FX PROP AMER
136	PROP TRADING	LIQUID MKTS PROP AMERICA	FX PROP AMER
137	PROP TRADING	LIQUID MKTS PROP AMERICA	RATES PROP AMER
138	PROP TRADING	LIQUID MKTS PROP AMERICA	RATES PROP AMER
139	PROP TRADING	LIQUID MKTS PROP AMERICA	RATES PROP AMER
140	PROP TRADING	LIQUID MKTS PROP AMERICA	RATES PROP AMER
141	PROP TRADING	LIQUID MKTS PROP AMERICA	RATES PROP AMER
142	PROP TRADING	LIQUID MKTS PROP AMERICA	RATES PROP AMER
143	PROP TRADING	LIQUID MKTS PROP ASIA	LIQUID MKTS PROP ASIA
144	PROP TRADING	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE

	D	E	F	G	H
97	Hirota Kanamori	SUM ASIA	2,505,581,944	-336,714,468	2,168,867,477
98	Katsuya Miyoshi	SUM ASIA	1,305,194,944	-449,417,004	855,777,940
99	Makoto Umino	SUM ASIA	323,759,522	-111,909,477	211,850,045
100	Naoto Ichinoe	SUM ASIA	2,643,675,325	-455,727,884	2,187,947,441
101	Tomoki Kondo	SUM ASIA	572,803,375	-202,827,101	369,976,274
102	UNASSIGNED	SUM ASIA	0	0	0
103	ANDREA CASULLI	SUM EUROPE	576,279,433	-560,713,959	15,565,475
104	DIEGO URRRA	SUM EUROPE	0	0	0
105	Gautam Chandrasekharan	SUM EUROPE	825,123,214	-605,702,589	219,420,625
106	PANOS KORANTZOPOULOS	SUM EUROPE	288,739,628	-187,940,308	100,799,320
107	Renos Dimitriou	SUM EUROPE	694,165,518	-425,880,937	268,284,582
108	SEBASTIEN ROSSET	SUM EUROPE	458,097,745	-60,369,468	397,728,277
109	THOMAS SIEGMUND	SUM EUROPE	0	0	0
110	TIM HAWKINS	SUM EUROPE	487,100,231	-10,244	487,089,987
111	CASULLI	SUM EUROPE	2,572,224,858	-434,122,631	2,138,102,227
112	DIEGO URRRA	SUM EUROPE	20,039,234	-1,529,661	18,509,572
113	E-COMMERCE	SUM EUROPE	398,324,709	-74,901,136	323,423,573
114	GARY SAY	SUM EUROPE	57,961,642	-26,236,652	31,724,990
115	Gautam Chandrasekharan	SUM EUROPE	917,320,490	-109,068,904	808,251,586
116	PANOS KORANTZOPOULOS	SUM EUROPE	1,375,175,514	-141,188,004	1,233,987,510
117	PIERRE FOUCHET	SUM EUROPE	245,643,914	-23,344,083	222,299,831
118	Renos Dimitriou	SUM EUROPE	950,707,594	-65,564,212	885,143,382
119	SEBASTIEN ROSSET	SUM EUROPE	1,588,277,199	-83,524,918	1,504,752,281
120	SHU YANG	SUM EUROPE	70,920,973	-49,535,894	21,385,080
121	Thomas Edgard Leriche	SUM EUROPE	279,334,465	-48,192,142	231,142,322
122	UNASSIGNED	SUM EUROPE	13,166,643	0	13,166,643
123	MARTIN CROSS	SUM EUROPE	888,854,976	-454,784,283	434,070,693
124	SEAN DAVIES	SUM EUROPE	424,219,714	-142,790,937	281,428,776
125	TIM HAWKINS	SUM EUROPE	679,429,476	-32,654,234	646,775,242
126	Alexander P. Hazelton	SUM AMERICAS	3,906,813,253	-3,398,094	3,903,415,159
127	Ivan W. Shen/Anish Vasisth	SUM AMERICAS	1,697,657,633	-158,634,945	1,539,022,688
128	Ivan W. Shen/Bradford Hughes	SUM AMERICAS	1,781,456,579	-670,540,536	1,110,916,044
129	WIEGAND/GIOVACCO	SUM AMERICAS	0	0	0
130	PASSTHRU JV	SUM AMERICAS	3,657,976,035	0	3,657,976,035
131	BRIAN WARGON	SUM AMERICAS	191,177,269	-7,680	191,169,589
132	ROBERT CHAMBERS	SUM AMERICAS	180,844,444	0	180,844,444
133	Anshuman Goyal	SUM AMERICAS	62,803,902	-27,043,697	35,760,205
134	Jeffrey D. Biby	SUM AMERICAS	0	0	0
135	SHASHANK AGRAWAL	SUM AMERICAS	26,880,000	0	26,880,000
136	UNASSIGNED	SUM AMERICAS	33,003,139	0	33,003,139
137	HOFFMAN	SUM AMERICAS	1,449,234,278	-1,032,903,077	416,331,201
138	JAY	SUM AMERICAS	45,245,442	0	45,245,442
139	LIQUIDATION RESERVE	SUM AMERICAS	0	0	0
140	POLHILL	SUM AMERICAS	119,938,456	-89,412,673	30,525,783
141	PROP JV	SUM AMERICAS	3,993,334,200	-3,013,513,571	979,820,628
142	TROBSON	SUM AMERICAS	138,614,003	-91,516,207	47,097,796
143	UNASSIGNED	SUM ASIA	0	0	0
144	FRASER DANBURY	SUM EUROPE	0	0	0

	I	J	K	L	M
97	0	-2,897,634,855	563,130,204	-2,334,504,651	2,334,504,651
98	0	-1,235,325,781	340,295,144	-895,030,637	-3,920,812,732
99	0	-331,404,169	111,119,912	-220,284,257	220,284,257
100	0	-2,788,172,665	446,721,956	-2,341,450,708	2,341,450,708
101	0	-659,099,948	94,972,276	-564,127,672	564,127,672
102	0	0	0	0	0
103		-654,616,096	337,383,523	-317,232,574	317,232,574
104		0	0	0	0
105		-794,458,118	332,707,742	-461,750,376	461,750,376
106		-355,007,046	164,790,648	-190,216,397	190,216,397
107		-678,573,979	270,841,740	-407,732,239	407,732,239
108	255,730,517	-217,334,354	58,655,248	-158,679,106	158,679,106
109		0	0	0	0
110	350,101,036	-382,792,245	214,811,849	-167,980,396	167,980,396
111	585,252,701	-1,104,744,999	438,045,138	-666,699,862	666,699,862
112		0	0	0	0
113	7,286,942	-409,494,878	106,173,957	-303,320,921	303,320,921
114	10,996,328	-62,529,262	34,565,242	-27,964,021	27,964,021
115	14,113,571	-858,772,078	118,789,267	-739,982,811	739,982,811
116	17,693,434	-966,413,163	66,211,322	-900,201,841	900,201,841
117	185,304,537	-134,848,354	17,437,134	-117,411,220	117,411,220
118	189,521,714	-1,059,707,283	547,362,506	-512,344,777	512,344,777
119	913,905,772	-267,715,614	72,454,232	-195,261,382	195,261,382
120	19,723,232	-71,491,220	0	-71,491,220	71,491,220
121		-153,336,934	58,798,833	-94,538,101	94,538,101
122	0	0	0	0	0
123	343,657	-415,500,094	72,693,293	-342,806,801	342,806,801
124	156,783	-323,284,952	142,351,806	-180,933,146	180,933,146
125		-641,660,602	34,046,765	-607,613,837	607,613,837
126	0	-595,244,778	1,678,172	-593,566,606	190,846,981
127	0	-2,610,702,291	34,852,493	-2,575,849,798	-3,943,841,819
128		-2,288,082,873	329,943,975	-1,958,138,897	1,958,138,897
129	0	0	0	0	-2,361,601,210
130	0	-238,708	0	-238,708	238,708
131		-58,294,214	2,087,150	-56,207,064	56,207,064
132		0	0	0	0
133		-26,768,090	6,254,188	-20,513,902	20,513,902
134		0	0	0	0
135		0	0	0	0
136	0	0	0	0	0
137	0	-13,436,559,542	1,911,957,295	-11,524,602,247	11,011,035,827
138	0	0	0	0	0
139	0	0	0	0	0
140		-45,881,962	45,881,962	0	0
141	0	-3,823,687,394	675,276,291	-3,148,411,103	2,897,162,009
142		-156,448,021	21,338,558	-135,109,463	135,109,463
143	0	0	0	0	0
144		0	0	0	0

	N	O	P	Q	R
97	0	0	0	4,503,372,128	2,168,867,477
98	0	0	0	1,750,808,577	855,777,940
99	0	0	0	432,134,302	211,850,045
100	0	0	0	4,529,398,149	2,187,947,441
101	0	0	0	934,103,946	369,976,274
102	0	0	0	0	0
103	0	0	0	332,798,048	15,565,475
104	0	0	0	0	0
105	0	0	0	681,171,001	219,420,625
106	0	0	0	291,015,718	100,799,320
107	0	516,928	0	676,533,748	268,801,509
108	0	0	0	300,676,866	141,997,760
109	0	0	0	0	0
110	0	0	0	304,969,348	136,988,951
111	0	0	0	2,219,549,388	1,552,849,526
112	0	0	0	18,509,572	18,509,572
113	0	1,153,437	0	620,610,989	317,290,068
114	0	0	0	48,692,682	20,728,662
115	0	178,172	0	1,534,298,998	794,316,188
116	0	0	0	2,116,495,917	1,216,294,076
117	0	0	0	154,406,514	36,995,294
118	0	0	0	1,207,966,445	695,621,668
119	0	15,025,168	0	801,133,059	605,871,677
120	0	0	0	73,153,067	1,661,848
121	0	0	0	325,680,424	231,142,322
122	0	-516,928	0	12,649,715	12,649,715
123	0	0	0	776,533,837	433,727,036
124	0	0	0	462,205,140	281,271,993
125	0	0	0	1,254,389,079	646,775,242
126	402,719,625	2,857,109	0	4,499,838,874	3,906,272,268
127	6,519,691,617	67,769,359	0	4,182,641,845	1,606,792,048
128	0	0	0	3,069,054,941	1,110,916,044
129	0	-58,619,752	0	-2,420,220,962	-58,619,752
130	0	0	0	3,658,214,743	3,657,976,035
131	0	0	0	247,376,653	191,169,589
132	0	0	0	180,844,444	180,844,444
133	0	0	0	56,274,108	35,760,205
134	0	0	0	0	0
135	0	0	0	26,880,000	26,880,000
136	0	0	0	33,003,139	33,003,139
137	950,144,854	0	0	12,377,511,882	416,331,201
138	0	0	0	45,245,442	45,245,442
139	0	0	0	0	0
140	0	0	0	30,525,783	30,525,783
141	251,000,094	0	0	4,128,231,731	979,820,628
142	0	0	0	182,207,259	47,097,796
143	0	0	0	0	0
144	0	0	0	0	0

	A	B	C
145	PROP TRADING	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE
146	PROP TRADING	LIQUID MKTS PROP EUROPE	RATES PROP EUROPE

	D	E	F	G	H
145	UNASSIGNED	SUM EUROPE	0	0	0
146	WILKINSON	SUM EUROPE	0	0	0

	I	J	K	L	M
145	0	0	0	0	0
146		-1,314,765,525	177,640,605	-1,137,124,919	1,137,124,919

	N	O	P	Q	R
145	0	0	0	0	0
146	0	0	0	1,137,124,919	0