

# Global Consolidated Balance Sheet

August 31, 2007

Draft

GLOBAL	Net Balance Sheet Assets			Limit Adjustments	Net	Half Penalty/ Gain
	31-Aug-07	Net Target	Over (Under)			
Global Rates	35,642	38,700	(3,058)			
Prop Trading	2,273	3,000	(727)			
Energy Trading	1,395	300	1,095			
Foreign Exchange	3,762	3,000	762			
<b>Total Liquid Markets</b>	<b>43,071</b>	<b>45,000</b>	<b>(1,929)</b>	<b>0</b>	<b>(1,929)</b>	<b>1.5</b>
High Grade Credit	11,219	13,000	(1,781)			
CDO	12,462	9,000	3,462			
High Yield	12,995	11,000	1,995			
<b>Total Credit</b>	<b>36,676</b>	<b>33,000</b>	<b>3,676</b>	<b>0</b>	<b>3,676</b>	<b>(7.6)</b>
<b>Securitized Products</b>	<b>64,015</b>	<b>62,000</b>	<b>2,015</b>	<b>0</b>	<b>2,015</b>	<b>(1.9)</b>
<b>Real Estate</b>	<b>56,431</b>	<b>56,000</b>	<b>431</b>	<b>0</b>	<b>431</b>	<b>(0.1)</b>
Municipal Bonds	3,247	6,500	(3,253)			
Derivatives - Munis	2,158	0	2,158			
<b>Total Muni's</b>	<b>5,405</b>	<b>6,500</b>	<b>(1,095)</b>	<b>0</b>	<b>(1,095)</b>	<b>1.4</b>
FID Corporate	3,326	2,800	526			
Insurance Products Group	62	0	62			
FID Corp Loans	2,072	3,000	(928)			
IBD Loans	2,642	1,700	942			
<b>Total FID Corp</b>	<b>8,101</b>	<b>7,500</b>	<b>601</b>	<b>0</b>	<b>601</b>	<b>6.8</b>
<b>Total FID</b>	<b>213,699</b>	<b>210,000</b>	<b>3,699</b>	<b>0</b>	<b>3,699</b>	<b>0.0</b>

AMERICAS	Net Balance Sheet Assets			Limit Adjustments	Net	Half Penalty/ Gain
	31-Aug-07	Net Target	Over (Under)			
Global Rates	16,072	20,400	(4,328)			
Prop Trading	2,223	1,500	723			
Energy Trading	1,304	300	1,004			
Foreign Exchange	3,068	1,800	1,268			
<b>Total Liquid Markets</b>	<b>22,668</b>	<b>24,000</b>	<b>(1,332)</b>	<b>0</b>	<b>(1,332)</b>	<b>1.7</b>
High Grade Credit	9,219	10,500	(1,281)			
CDO	5,274	3,500	1,774			
High Yield	6,925	5,000	1,925			
<b>Total Credit</b>	<b>21,418</b>	<b>19,000</b>	<b>2,418</b>	<b>0</b>	<b>2,418</b>	<b>(6.0)</b>
<b>Securitized Products</b>	<b>52,771</b>	<b>52,000</b>	<b>771</b>	<b>0</b>	<b>771</b>	<b>(1.9)</b>
<b>Real Estate</b>	<b>32,302</b>	<b>32,000</b>	<b>302</b>	<b>0</b>	<b>302</b>	<b>(0.8)</b>
Municipal Bonds	3,247	6,500				
Derivatives - Munis	2,158					

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Global Rates	35,642	38,700	(3,058)			
Prop Trading	2,273	3,000	(727)			
Energy Trading	1,395	300	1,095			
Foreign Exchange	3,762	3,000	762			
<b>Total Liquid Markets</b>	<b>43,071</b>	<b>45,000</b>	<b>(1,929)</b>	<b>0</b>	<b>(1,929)</b>	<b>1.5</b>
High Grade Credit	11,219	13,000	(1,781)			
CDO	12,462	9,000	3,462			
High Yield	12,995	11,000	1,995			
<b>Total Credit</b>	<b>36,676</b>	<b>33,000</b>	<b>3,676</b>	<b>0</b>	<b>3,676</b>	<b>(7.6)</b>
<b>Securitized Products</b>	<b>64,015</b>	<b>62,000</b>	<b>2,015</b>	<b>0</b>	<b>2,015</b>	<b>(1.9)</b>
<b>Real Estate</b>	<b>56,431</b>	<b>56,000</b>	<b>431</b>	<b>0</b>	<b>431</b>	<b>(0.1)</b>
Municipal Bonds	3,247	6,500	(3,253)			
Derivatives - Munis	2,158	0	2,158			
<b>Total Muni's</b>	<b>5,405</b>	<b>6,500</b>	<b>(1,095)</b>	<b>0</b>	<b>(1,095)</b>	<b>1.4</b>
FID Corporate	3,326	2,800	526			
Insurance Products Group	62	0	62			
FID Corp Loans	2,072	3,000	(928)			
IBD Loans	2,642	1,700	942			
<b>Total FID Corp</b>	<b>8,101</b>	<b>7,500</b>	<b>601</b>	<b>0</b>	<b>601</b>	<b>6.8</b>
<b>Total FID</b>	<b>213,699</b>	<b>210,000</b>	<b>3,699</b>	<b>0</b>	<b>3,699</b>	<b>0.0</b>
<b>Total Muni's</b>	<b>5,405</b>	<b>6,500</b>	<b>(1,095)</b>	<b>0</b>	<b>(1,095)</b>	<b>1.4</b>
FID Corporate	1,135	800	335			
Insurance Products Group	62	0	62			
FID Corp Loans	2,072	3,000	(928)			
IBD Loans	2,642	1,700	942			
<b>Total FID Corp</b>	<b>5,910</b>	<b>5,500</b>	<b>410</b>	<b>0</b>	<b>410</b>	<b>5.7</b>
<b>Total FID Americas</b>	<b>140,474</b>	<b>139,000</b>	<b>1,474</b>	<b>0</b>	<b>1,474</b>	<b>0.0</b>
EUROPE	Net Balance Sheet Assets			Limit Adjustments	Net	Half Penalty/Gain
	31-Aug-07	Net Target	Over (Under)			
Global Rates	13,035	11,300	1,735			
Prop Trading	49	1,000	(951)			
Energy Trading	91	0	91			
Foreign Exchange	550	700	(150)			
<b>Total Liquid Markets</b>	<b>13,726</b>	<b>13,000</b>	<b>726</b>	<b>0</b>	<b>726</b>	<b>(1.8)</b>

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GLOBAL	Net Balance Sheet Assets			Limit Adjustments	Net	Half Penalty/ Gain
	31-Aug-07	Net Target	Over (Under)			
Global Rates	35,642	38,700	(3,058)			
Prop Trading	2,273	3,000	(727)			
Energy Trading	1,395	300	1,095			
Foreign Exchange	3,762	3,000	762			
<b>Total Liquid Markets</b>	<b>43,071</b>	<b>45,000</b>	<b>(1,929)</b>	<b>0</b>	<b>(1,929)</b>	<b>1.5</b>
High Grade Credit	11,219	13,000	(1,781)			
CDO	12,462	9,000	3,462			
High Yield	12,995	11,000	1,995			
<b>Total Credit</b>	<b>36,676</b>	<b>33,000</b>	<b>3,676</b>	<b>0</b>	<b>3,676</b>	<b>(7.6)</b>
<b>Securitized Products</b>	<b>64,015</b>	<b>62,000</b>	<b>2,015</b>	<b>0</b>	<b>2,015</b>	<b>(1.9)</b>
<b>Real Estate</b>	<b>56,431</b>	<b>56,000</b>	<b>431</b>	<b>0</b>	<b>431</b>	<b>(0.1)</b>
Municipal Bonds	3,247	6,500	(3,253)			
Derivatives - Munis	2,158	0	2,158			
<b>Total Muni's</b>	<b>5,405</b>	<b>6,500</b>	<b>(1,095)</b>	<b>0</b>	<b>(1,095)</b>	<b>1.4</b>
FID Corporate	3,326	2,800	526			
Insurance Products Group	62	0	62			
FID Corp Loans	2,072	3,000	(928)			
IBD Loans	2,642	1,700	942			
<b>Total FID Corp</b>	<b>8,101</b>	<b>7,500</b>	<b>601</b>	<b>0</b>	<b>601</b>	<b>6.8</b>
<b>Total FID</b>	<b>213,699</b>	<b>210,000</b>	<b>3,699</b>	<b>0</b>	<b>3,699</b>	<b>0.0</b>

High Grade Credit	871	1,000	(129)			
CDO	5,272	4,000	1,272			
High Yield	3,850	4,000	(149)			
<b>Total Credit</b>	<b>9,993</b>	<b>9,000</b>	<b>993</b>	<b>0</b>	<b>993</b>	<b>(1.2)</b>
<b>Securitized Products</b>	<b>9,234</b>	<b>8,000</b>	<b>1,234</b>	<b>0</b>	<b>1,234</b>	<b>0.0</b>
<b>Real Estate</b>	<b>16,742</b>	<b>17,000</b>	<b>(258)</b>	<b>0</b>	<b>(258)</b>	<b>0.6</b>
FID Corporate	2,092	2,000	92			
FID Corp Loans			0			
IBD Loans			0			
<b>Total FID Corp</b>	<b>2,092</b>	<b>2,000</b>	<b>92</b>	<b>0</b>	<b>92</b>	<b>2.4</b>
<b>Total FID Europe</b>	<b>51,786</b>	<b>49,000</b>	<b>2,786</b>	<b>0</b>	<b>2,786</b>	<b>0.0</b>

ASIA	Net Balance Sheet Assets			Limit Adjustments	Net	Half Penalty/ Gain
	31-Aug-07	Net Target	Over (Under)			

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GLOBAL	Net Balance Sheet Assets			Limit Adjustments	Net	Half Penalty/ Gain
	31-Aug-07	Net Target	Over (Under)			
Global Rates	35,642	38,700	(3,058)			
Prop Trading	2,273	3,000	(727)			
Energy Trading	1,395	300	1,095			
Foreign Exchange	3,762	3,000	762			
<b>Total Liquid Markets</b>	<b>43,071</b>	<b>45,000</b>	<b>(1,929)</b>	<b>0</b>	<b>(1,929)</b>	<b>1.5</b>
High Grade Credit	11,219	13,000	(1,781)			
CDO	12,462	9,000	3,462			
High Yield	12,995	11,000	1,995			
<b>Total Credit</b>	<b>36,676</b>	<b>33,000</b>	<b>3,676</b>	<b>0</b>	<b>3,676</b>	<b>(7.6)</b>
<b>Securitized Products</b>	<b>64,015</b>	<b>62,000</b>	<b>2,015</b>	<b>0</b>	<b>2,015</b>	<b>(1.9)</b>
<b>Real Estate</b>	<b>56,431</b>	<b>56,000</b>	<b>431</b>	<b>0</b>	<b>431</b>	<b>(0.1)</b>
Municipal Bonds	3,247	6,500	(3,253)			
Derivatives - Munis	2,158	0	2,158			
<b>Total Muni's</b>	<b>5,405</b>	<b>6,500</b>	<b>(1,095)</b>	<b>0</b>	<b>(1,095)</b>	<b>1.4</b>
FID Corporate	3,326	2,800	526			
Insurance Products Group	62	0	62			
FID Corp Loans	2,072	3,000	(928)			
IBD Loans	2,642	1,700	942			
<b>Total FID Corp</b>	<b>8,101</b>	<b>7,500</b>	<b>601</b>	<b>0</b>	<b>601</b>	<b>6.8</b>
<b>Total FID</b>	<b>213,699</b>	<b>210,000</b>	<b>3,699</b>	<b>0</b>	<b>3,699</b>	<b>0.0</b>

Global Rates	6,534	7,000	(466)			
Prop Trading	0	500	(500)			
Energy Trading	0	0	0			
Foreign Exchange	143	500	(357)			
<b>Total Liquid Markets</b>	<b>6,678</b>	<b>8,000</b>	<b>(1,322)</b>	<b>0</b>	<b>(1,322)</b>	<b>1.7</b>
High Grade Credit	1,129	1,500	(371)			
CDO	1,915	1,500	415			
High Yield	2,220	2,000	220			
<b>Total Credit</b>	<b>5,264</b>	<b>5,000</b>	<b>264</b>	<b>0</b>	<b>264</b>	<b>(0.3)</b>
<b>Securitized Products</b>	<b>2,010</b>	<b>2,000</b>	<b>10</b>	<b>0</b>	<b>10</b>	<b>(0.0)</b>
<b>Real Estate</b>	<b>7,387</b>	<b>7,000</b>	<b>387</b>	<b>0</b>	<b>387</b>	<b>0.0</b>
FID Corporate	99	0	99			
<b>Total FID Corp</b>	<b>99</b>	<b>0</b>	<b>99</b>	<b>0</b>	<b>99</b>	<b>(1.3)</b>
<b>Total FID Asia</b>	<b>21,439</b>	<b>22,000</b>	<b>(561)</b>	<b>0</b>	<b>(561)</b>	<b>0.0</b>