

**Please note this is the draft balance sheet. Some MTM and Repo 105 benefits are still being adjusted.

LIQUID MARKETS BALANCE SHEET
05/30/08 (in millions)

Region	BPM Level 1	Q1 '08 Gross Balance Sheet	Q1 '08 Repo105	Q1 '08 Net Balance Sheet	Gross Balance Sheet	Repo105	Net Balance Sheet	Gross Limit	Net Limit	Gross Over/(Under)	Net Over/(Under)	Gross Change from Q1 '08	Net Change from Q1 '08
GLOBAL RATES													
	RATES DERIVATIVES AMERICAS	14,166	356	12,834	9,994	576	9,330		6,700			(4,172)	(3,503)
	LIQUID MKTS PROP AMERICA	35,352	1,807	1,020	11,353	5,598	1,278	18,700	1,000	(7,347)	278	(23,999)	258
	PASSTHRU JV	7,045		7,026	3,590		3,575	5,000	6,000	(1,410)	(2,425)	(3,455)	(3,451)
	GOVERNMENTS AMERICAS	27,131	12,210	9,441	16,236	6,965	5,143		9,300			(10,895)	(4,298)
	SHORT TERM RATES AMERICAS	2,088		252	4,297	0	14		600			2,209	(238)
GLOBAL RATES AMERICAS		85,782	14,373	30,572	45,470	13,139	19,339	77,800	23,600	(32,330)	(4,261)	(40,312)	(11,233)
	CAPITAL MKTS FUNDS JV EUR	2,264		2,169	2,129	1	1,955					(134)	(214)
	RATES DERIVATIVES EUROPE	38,421	14,548	9,579	20,526	22,713	7,481					(17,896)	(2,098)
	LIQUID MKTS PROP EUROPE	588		395	455	0	282	3,000	1,000	(2,545)	(718)	(133)	(113)
	GOVERNMENTS EUROPE	12,833	6,511	2,075	2,728	3,603	616					(10,104)	(1,458)
GLOBAL RATES EUROPE		54,105	21,058	14,217	25,838	26,317	10,334	13,900	11,400	11,938	(1,066)	(28,267)	(3,883)
	RATES DERIVATIVES ASIA	2,389	1,439	2,249	865	164	825					(1,524)	(1,425)
	GOVERNMENTS ASIA	12,137	2,184	5,388	9,407	2,601	3,205					(2,730)	(2,183)
GLOBAL RATES ASIA		14,525	3,623	7,638	10,271	2,765	4,030	13,200	6,000	(2,929)	(1,970)	(4,254)	(3,608)
TOTAL RATES BALANCE SHEET		154,413	39,054	52,427	81,580	42,221	33,703	104,900	41,000	(23,320)	(7,297)	(72,833)	(18,724)
FOREIGN EXCHANGE													
	FX AMERICAS	3,793		3,792	2,613		2,612	4,800	4,800	(2,187)	(2,188)	(1,180)	(1,180)
	FX EM AMERICAS	1,022		1,022	829		829					(193)	(193)
	FX EUROPE	4		4	3		3	800	300	(797)	(297)	(1)	(1)
	FX EEMEA	308		305	462		171					155	(134)
	LIQUID MKTS PROP ASIA	23		23	112		87			112	87	89	64
	FX ASIA	1,192		1,192	533		533	1,200	1,100	(667)	(567)	(658)	(658)
FOREIGN EXCHANGE		6,340		6,338	4,553		4,237	6,800	6,200	(2,247)	(1,963)	(1,787)	(2,101)
GLOBAL LIQUID MARKETS B/S		160,753		58,765	86,133		37,940	111,700	47,200	(25,567)	(9,260)	(74,621)	(20,825)
	AMERICAS	90,597		35,386	48,912		22,780	82,600	28,400	(33,688)	(5,620)	(41,684)	(12,605)
	EUROPE	54,417		14,526	26,304		10,509	14,700	11,700	11,604	(1,191)	(28,113)	(4,017)
	ASIA	15,740		8,852	10,916		4,650	14,400	7,100	(3,484)	(2,450)	(4,823)	(4,202)
GLOBAL LIQUID MARKETS PROJECTED B/S		160,753		58,765	86,133		37,940	111,700	47,200	(25,567)	(9,260)	(74,621)	(20,825)
FORECASTED ADJUSTMENTS													
Region	BPM Level 0				Gross Balance Sheet	Repo105	Net Balance Sheet	Forecasted Adjustment Description				Forecasted Impact Date	
	GLOBAL RATES				3,800		3,800	Trade Date receivable gross-up pending manual adjustment (Other Ass				06/04/08	
TOTAL ADJ GLOBAL RATES					3,800	0	3,800						
TOTAL RATES BALANCE SHEET AFTER ADJ					85,380	42,221	37,503						
GLOBAL LIQUID MARKETS B/S AFTER ADJ (RATES/FX)					89,933	42,221	41,740						

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS												
FOREIGN EXCHANGE												
FX AMERICAS												
FX-CORP FEES/OTHER AMER												
FX-CORP FEES/OTHER AMER Total					0	0	0	0	0	0	0	0
FX-FORWARD AMERICAS												
JP PARADIS					473,445,181	0	0	0	0	0	473,445,181	473,445,181
V. IZZO					593,154,486	0	0	0	0	5,505,084	644,659,570	644,659,570
Jason Margiotta					784,133,359	0	0	0	0	0	784,133,359	784,133,359
FX-FORWARD AMERICAS Total					1,850,733,026	0	0	0	0	5,505,084	1,902,238,110	1,902,238,110
FX-OPTIONS AMERICAS												
UNASSIGNED					43,000,576	0	(612,491)	0	0	0	43,613,067	43,000,576
X					604,960,987	0	0	0	0	0	604,960,987	604,960,987
Michael Wilson					84,734,936	22,694,453	(612,491)	0	75,024	0	82,115,508	82,115,508
FX-OPTIONS AMERICAS Total					732,696,499	22,694,453	(612,491)	0	75,024	0	710,699,562	710,699,562
FX AMERICAS Total					2,583,429,525	22,694,453	(612,491)	0	75,024	5,505,084	2,612,927,672	2,612,315,181
FX EM AMERICAS												
LATIN AMERICA LOCALS-FX												
LIRAN BLUM					101,655,947	0	0	0	0	0	101,655,947	101,655,947
Leonardo Jereissati					696,760,078	0	0	0	0	0	696,760,078	696,760,078
Mathew Meehan					30,735,319	0	0	0	0	0	30,735,319	30,735,319
LATIN AMERICA LOCALS-FX Total					829,151,344	0	0	0	0	0	829,151,344	829,151,344
FX EM AMERICAS Total					829,151,344	0	0	0	0	0	829,151,344	829,151,344
FOREIGN EXCHANGE Total					3,412,590,869	22,694,453	(612,491)	0	75,024	5,505,084	3,442,079,016	3,441,466,525
GLOBAL RATES												
GOVERNMENTS AMERICAS												
AGENCIES												
AGARWAL					2,899,719,154	1,407,980,186	(3,969,200,116)	0	0	0	5,460,939,084	1,491,738,968
KING					6,888,002,138	4,890,554,999	(3,677,627,388)	0	0	0	5,876,074,528	1,997,447,139
RUZICERI SYND					90,961,148	76,320,211	(138,140,804)	0	0	0	153,721,741	15,560,937
VOLK					390,105,482	306,592,512	(1,063,054,445)	0	791,527	0	1,147,358,442	84,304,497
AGENCIES Total					10,268,687,922	6,680,447,908	(9,048,062,753)	0	791,527	0	12,637,094,295	3,589,031,541
AGENCY CALLABLE												
Chad DeBoli/Patry C. Kao					323,157,570	0	(13,516,653)	0	0	0	777,189,494	323,157,570
AGENCY CALLABLE Total					323,157,570	0	(13,516,653)	0	0	0	777,189,494	323,157,570
COUPON TRADING												
AUCTION					0	0	0	0	0	0	0	0
COLEANEY					0	0	(17)	0	0	0	17	0
CONTROL					0	0	0	0	0	0	0	0
GEWIRTZ					736,204,296	248,255,941	(840,304,017)	0	58,007,875	0	1,386,260,248	545,956,232
GOLDEN					0	0	0	0	0	0	0	0
KANOS					85,818,201	0	(10,388,761)	0	148,366,508	0	244,573,470	234,184,709
MCWHEENEY					718,382	0	(7,832,931)	0	0	0	8,551,313	718,382
MCNAGHAN					251,446,778	10,566,468	(527,696,242)	0	2,126,871	0	570,297,430	245,811,187
TIM BAER					282,657,718	22,286,234	(318,047,059)	0	12,034,492	0	600,453,035	282,404,976
FRED STEMP					53,572	208,037	(5,711,759)	0	0	0	5,567,294	(154,465)
BALANCE SHEET					0	0	0	0	(200,234,361)	0	(200,234,361)	(200,234,361)
COUPON TRADING Total					1,366,836,947	281,706,672	(1,509,970,766)	0	20,295,365	0	2,815,458,446	1,105,467,660
HOUSE												
ADMIN					0	0	0	0	0	0	0	0
HOUSE Total					0	0	0	0	0	0	0	0
INT RATE FLOW STRATEGIES												
FAY					101,267	0	0	0	0	0	101,267	101,267
Alexander Phillips					48,357	28,901	(60,522,870)	3,838,467	0	0	54,380,793	19,456
INT RATE FLOW STRATEGIES Total					149,624	28,901	(60,522,870)	3,838,467	0	0	54,482,060	120,723
STRUCTURED NOTES												
UNASSIGNED					0	0	0	0	0	0	0	0
Morgan C Baumann/Athees Jain					122,789,549	3,307,281	(27,166,267)	0	1,254,287	0	147,902,821	120,736,552
Athees Jain / Aksay Murthy					4,036,499	0	0	0	0	0	4,036,499	4,036,499
STRUCTURED NOTES Total					126,826,048	3,307,281	(27,166,267)	0	1,254,287	0	151,939,320	124,773,054
GOVERNMENTS AMERICAS Total					12,855,720,111	6,965,496,762	(10,649,239,329)	3,838,467	26,341,199	0	16,236,163,615	5,142,270,548
LIQUID MKTS PROP AMERICA												
RATES PROP AMER												
HOFFMAN					6,220,112,424	5,213,252,276	(9,361,293,180)	2,519,633,822	0	33,314,058	10,401,467,386	1,040,174,206
UNASSIGNED					0	0	0	0	0	0	0	0
AMIT JAIN					129,249,319	0	(563,098,561)	0	0	0	692,347,870	129,249,319
Ross Massey					0	0	0	0	0	0	0	0
Christopher Brumbach					379,371,426	379,371,425	0	270,721,976	0	0	148,045,554	1
Yusho Song					0	0	0	0	0	0	0	0
ADMIN1					32,527,596	0	0	0	0	0	32,527,596	32,527,596
RATES PROP AMER Total					6,761,260,756	5,592,623,701	(9,924,391,741)	2,790,355,798	0	33,314,058	11,274,388,406	1,201,951,131
FX PROP LATAM												
Shashank Agrawal					509,070	0	0	0	0	0	509,070	509,070
UNASSIGNED					0	0	0	0	0	0	0	0
Anshuman Goyal					80,714,134	5,596,961	(2,976,748)	0	0	0	78,993,921	75,117,173
FX PROP LATAM Total					81,223,204	5,596,961	(2,976,748)	0	0	0	78,602,991	75,626,243
LIQUID MKTS PROP AMERICA Total					6,842,483,960	5,598,220,662	(9,927,368,489)	2,790,355,798	0	33,314,058	11,352,991,397	1,277,577,376
SHORT TERM RATES AMERICAS												
SHORT TERM AGENCIES												
Alexander P. Hazelton/Michael J. McLaugh					2,902,012	0	(32,532,419)	161,362,953	7,270,216	0	42,704,646	10,172,228
SHORT TERM AGENCIES Total					2,902,012	0	(32,532,419)	161,362,953	7,270,216	0	42,704,646	10,172,228
SHORT TERM US TREASURIES												
HAZELTONSHEN					28,916	0	(4,000,977,324)	7,413,273,862	3,841,208	0	4,004,847,449	3,870,125
WIEGAND/GIOVACCO					0	0	0	0	(1,948,612)	0	(1,948,612)	(1,948,612)
Bradford Hughes					0	0	(249,601,688)	0	0	0	249,601,688	0
Ivan W. Shen					1,539,220	0	(24,542)	0	0	0	1,563,762	1,539,220
SHORT TERM US TREASURIES Total					1,568,136	0	(4,250,603,754)	7,413,273,862	1,892,596	0	4,254,064,487	3,460,733
SHORT TERM RATES AMERICAS Total					4,470,148	0	(4,283,136,173)	7,574,636,815	9,162,812	0	4,296,769,133	13,632,961
RATES DERIVATIVES AMERICAS												
DERIV MORTGAGE OPTIONS												
SCELSA					56,788,971	8,832,974	(32,959,566)	0	365,366	0	81,280,930	48,321,364
DERIV MORTGAGE OPTIONS Total					56,788,971	8,832,974	(32,959,566)	0	365,366	0	81,280,930	48,321,364
DERIVATIVE CORPORATE												
DERIVATIVES CORPORATE					6,935,271,037	0	0	0	1,608,104	1,339,451,252	8,276,331,393	8,276,331,393
UNASSIGNED					0	0	0	0	0	0	0	0
DERIVATIVE CORPORATE Total					6,935,271,037	0	0	0	1,608,104	1,339,451,252	8,276,331,393	8,276,331,393
DERIVATIVES MORTGAGES												
PING FENG					35,977,028	0	(95,066,014)	0	0	0	131,043,042	35,977,028
MORTGAGE DERIVATIVES					133,835,105	0	0	0	0	0	133,835,105	133,835,105
DERIVATIVES MORTGAGES Total					171,503,968	0	(95,066,014)	0	0	0	266,569,982	171,503,968
EXOTIC OPTIONS												
EXOTIC OPTIONS					2,660,813	1,962,883	0	0	0	0	697,930	697,930

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	GLOBAL RATES	RATES DERIVATIVES	EXOTIC OPTIONS	FAUCHEUX, LUC	0	0	0	0	0	0	0	0
			EXOTIC OPTIONS Total		2,666,813	1,962,883	0	0	0	0	697,930	697,930
			FUND DERIVATIVES AMERICAS									
				UNASSIGNED	10,160,200	0	(105,207,126)	0	0	0	115,367,326	10,160,200
				Lingfeng Song	154,403,770	0	0	0	0	0	154,403,770	154,403,770
			FUND DERIVATIVES AMERICAS Total		164,563,970	0	(105,207,126)	0	0	0	269,771,096	164,563,970
			US BOND OPTIONS									
				JEFF MICHAELS	14,154,967	0	(941,249)	0	0	0	15,096,215	14,154,967
				SHORT OPTIONS	15,983,162	0	0	0	0	0	15,983,162	15,983,162
			US BOND OPTIONS Total		30,138,129	0	(941,249)	0	0	0	31,079,377	30,138,129
			US LONG OPTIONS									
				JEFF MICHAELS	0	0	0	0	0	0	0	0
				LONG OPTIONS	0	0	0	0	0	0	0	0
				OPTIONS IBO CONTRA	194,873,445	0	0	0	0	0	194,873,445	194,873,445
				MICHAELS, JEFF ALAN	0	245,360	0	0	0	0	(245,360)	(245,360)
			US LONG OPTIONS Total		194,873,445	245,360	0	0	0	0	194,628,085	194,628,085
			US SWAPS									
				LONG SWAPS	208,179,699	0	(386,209,579)	0	0	0	594,389,278	-208,179,699
				SUNG	0	0	0	0	0	0	0	0
				SWAPS IBO CONTRA	202,896,079	0	0	0	0	0	202,896,079	202,896,079
			US SWAPS Total		411,165,778	0	(386,209,579)	0	0	0	797,375,357	411,165,778
			RATES CVA US									
				BOWMAR, PAUL	6,430,991	0	0	0	0	0	6,430,991	6,430,991
			RATES CVA US Total		6,430,991	0	0	0	0	0	6,430,991	6,430,991
			CPI DERIVATIVES US									
				Alvaro Mucida	591,096,003	564,668,772	(43,588,159)	0	0	0	70,015,389	26,427,231
				MUCIDA, ALVARO	11,965	0	0	0	0	0	11,965	11,965
			CPI DERIVATIVES US Total		591,107,968	564,668,772	(43,588,159)	0	0	0	70,027,354	26,439,196
			RATES DERIVATIVES AMERICAS Total		8,564,505,070	575,709,989	(663,971,692)	0	1,974,470	1,339,451,252	9,994,192,495	9,330,220,804
			PASS THRU									
			PASSTRU JV									
				Deirdre Dunn	9,259,393	0	0	0	0	0	9,259,393	9,259,393
				Deirdre Dunn/Christopher V Owen	1,859,247,928	0	(10,200,025)	0	84,229,241	0	1,853,677,197	1,943,477,171
				Deirdre Dunn/Jared Work	108,766,594	2,899	(4,936,619)	0	182,497,977	0	296,201,293	291,264,674
				Deirdre Dunn/Nathan Jones	1,282,028,834	8,696	(26,121)	0	48,860,027	0	1,330,926,287	1,330,900,166
			PASSTRU JV Total		3,259,305,749	11,595	(15,162,765)	0	315,607,245	0	3,590,064,170	3,574,901,404
			PASS THRU Total		3,259,305,749	11,595	(15,162,765)	0	315,607,245	0	3,590,064,170	3,574,901,404
			GLOBAL RATES Total		30,756,485,038	13,139,433,008	(25,538,878,448)	10,368,831,080	349,085,726	1,372,765,310	45,470,180,810	19,338,903,073
			ADVISORY									
			ADVISORY AMERICAS									
				UNASSIGNED	0	0	0	0	0	101,869	8,962,924	101,869
			ADVISORY AMERICAS Total		0	0	0	0	0	101,869	8,962,924	101,869
			ADVISORY AMERICAS Total		0	0	0	0	0	101,869	8,962,924	101,869
			ADVISORY Total		0	0	0	0	0	101,869	8,962,924	101,869
			ALTERNATIVES									
			ALTERNATIVE AMERICAS									
			ALTERNATIVES ADMIN/OTHER AMER									
				UNASSIGNED	0	0	0	0	0	1,059,065	1,059,065	1,059,065
			ALTERNATIVES ADMIN/OTHER AMER Total		0	0	0	0	0	1,059,065	1,059,065	1,059,065
			SINGLE MGR FUND AMER									
				UNASSIGNED	4,607,816	0	0	0	0	937,541	6,545,357	5,545,357
			SINGLE MGR FUND AMER Total		4,607,816	0	0	0	0	937,541	6,545,357	5,545,357
			ALTERNATIVE AMERICAS Total		4,607,816	0	0	0	0	1,996,606	6,604,422	6,604,422
			ALTERNATIVES Total		4,607,816	0	0	0	0	1,996,606	6,604,422	6,604,422
			ASSET MANAGEMENT PRINCIPAL INV									
			AM PRINCIPAL INVESTMENTS-AMER									
			ASSET MGT SEED AMERICAS									
				UNASSIGNED	758,539,724	0	0	0	0	0	758,539,724	758,539,724
				Ken Umezaki	53,196,600	0	0	0	0	0	53,196,600	53,196,600
			ASSET MGT SEED AMERICAS Total		811,726,324	0	0	0	0	0	811,726,324	811,726,324
			DIRECT PRINCIPAL INVESTMENTS A									
				UNASSIGNED	65,588,497	0	0	0	0	0	65,588,497	65,588,497
			DIRECT PRINCIPAL INVESTMENTS A Total		65,588,497	0	0	0	0	0	65,588,497	65,588,497
			MINORITY STAKES HEDGE FUNDS									
				UNASSIGNED	120,060,749	0	0	0	0	1,010,318,926	1,130,379,675	1,130,379,675
			MINORITY STAKES HEDGE FUNDS Total		120,060,749	0	0	0	0	1,010,318,926	1,130,379,675	1,130,379,675
			AM PRINCIPAL INVESTMENTS-AMER Total		997,375,570	0	0	0	0	1,010,318,926	2,007,694,496	2,007,694,496
			ASSET MANAGEMENT PRINCIPAL INV Total		997,375,570	0	0	0	0	1,010,318,926	2,007,694,496	2,007,694,496
			ASSET MGMT ADMINISTRATION									
			ASSET MGMT ADMIN AMERICAS									
			ASSET MGMT CORPORATE									
				UNASSIGNED	0	0	0	0	387,029	146	387,175	387,175
			ASSET MGMT CORPORATE Total		0	0	0	0	387,029	146	387,175	387,175
			ASSET MGMT ADMIN AMERICAS Total		0	0	0	0	387,029	146	387,175	387,175
			ASSET MGMT ADMINISTRATION Total		0	0	0	0	387,029	146	387,175	387,175
			BANKING CORPORATE									
			CORPORATE - AMERICAS									
			CORPORATE - AMERICAS									
				UNASSIGNED	0	0	0	0	0	67,942,648	67,942,648	67,942,648
			CORPORATE - AMERICAS Total		0	0	0	0	0	67,942,648	67,942,648	67,942,648
			CORPORATE - AMERICAS Total		0	0	0	0	0	67,942,648	67,942,648	67,942,648
			BANKING CORPORATE Total		0	0	0	0	0	67,942,648	67,942,648	67,942,648
			CDO									
			CDO AMERICAS									
			CDO BESPOKE CORRELATION US									
				James Lee	521,204,761	66,590,211	0	5,486,868	1,338,821	8,902,219	470,342,457	464,855,589
			CDO BESPOKE CORRELATION US Total		521,204,761	66,590,211	0	5,486,868	1,338,821	8,902,219	470,342,457	464,855,589
			CDO CLO CASH-SYN HYBRID US									
				Exumridge Trading	378,149,981	0	0	0	0	0	378,149,981	378,149,981
			CDO CLO CASH-SYN HYBRID US Total		378,149,981	0	0	0	0	0	378,149,981	378,149,981
			CDO CLO PRIMARY US									
				PRIMARY CDO TEAM	77,358,474	0	0	0	0	0	77,358,474	77,358,474
			CDO CLO PRIMARY US Total		77,358,474	0	0	0	0	0	77,358,474	77,358,474
			CDO CLO SECONDARY US									

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	
SUM AMERICAS	CDO	CDO AMERICAS	CDO CLO SECONDARY US	SCHUCHTER Secondary CDO Team	0 620,408,058	0 35,980,850	0 (94,258)	0 0	0 7,715,425	0 66,241,100	0 658,477,991	0 658,383,733	
			CDO CLO SECONDARY US Total		620,408,058	35,980,850	(94,258)	0	7,715,425	66,241,100	658,477,991	658,383,733	
			CDO CREDIT STRATEGY US	JOCK, JONES CANEZIN, R./FELDER, E./HORNICK, P.	28,441,114 0	0 0	0 0	0 0	0 0	0 3,173,689	28,441,114 3,173,689	28,441,114 3,173,689	
			CDO CREDIT STRATEGY US Total		28,441,114	0	0	0	0	3,173,689	31,614,803	31,614,803	
			CDO HOUSE US	PETER HORNICK	777,370	0	(3,015,000)	0	0	0	3,792,370	777,370	
			CDO HOUSE US Total		777,370	0	(3,015,000)	0	0	0	3,792,370	777,370	
			CDO LIQUID ARB US	JOCK, JONES GORMAN, LINDSEY Thomas Groves	26,834,912 1 83,346,100	0 0 0	0 0 (132,346,286)	0 0 0	0 0 0	0 0 0	26,834,912 1 225,692,386	26,834,912 1 83,346,100	
			CDO LIQUID ARB US Total		120,181,013	0	(132,346,286)	0	0	0	252,527,279	120,181,013	
			CDO LIQUID OPTIONS US	GORMAN, LINDSEY Lindsey P. Gorman	0 31,769,946	0 0	0 0	0 0	0 0	0 0	0 31,769,946	0 31,769,946	
			CDO LIQUID OPTIONS US Total		31,769,946	0	0	0	0	0	31,769,946	31,769,946	
			CDO LIQUID TRANCHE US	Wuert, Robert	0	0	0	0	0	0	0	0	
			CDO LIQUID TRANCHE US Total		0	0	0	0	0	0	0	0	
			CDO STRUCTURED INVESTMENTS US	UNASSIGNED CDO-CORR MGMT Team	0 314,928,123	0 0	0 0	0 0	0 0	0 0	0 314,928,123	0 314,928,123	
			CDO STRUCTURED INVESTMENTS US Total		314,928,123	0	0	0	0	0	314,928,123	314,928,123	
			CDO STRUCTURED PRODUCTS US	SCP US Team WEAVER	7,714,480 77,917,235	0 0	(720,062) 0	0 0	0 0	0 0	8,434,542 77,917,235	7,714,480 77,917,235	
			CDO STRUCTURED PRODUCTS US Total		85,631,715	0	(720,062)	0	0	0	86,351,777	85,631,715	
			CDO AMERICAS Total		2,178,850,555	102,571,061	(136,175,586)	5,486,868	9,054,246	78,317,008	2,305,313,201	2,163,650,747	
			CDO LATAM US	CDO EM STRUCTURED PRODUCTS US	UNASSIGNED GENTILE, GREGORY	193,507 22,703,274	0 0	0 0	0 0	0 0	0 22,703,273	193,507 22,703,273	
			CDO EM STRUCTURED PRODUCTS US Total		22,896,781	0	0	0	0	0	22,896,780	22,896,780	
			CDO LATAM US Total		22,896,781	0	0	0	0	0	22,896,780	22,896,780	
			CDO PROP US	CDO PROP US	Wargon, Brian	229,557,915	6,907,335	(13,482,625)	0	273,796	236,407,201	222,924,376	
			CDO PROP US Total		229,557,915	6,907,335	(13,482,625)	0	273,796	0	236,407,201	222,924,376	
			CDO Total		2,431,305,251	109,478,396	(149,658,411)	5,486,868	9,328,042	78,317,008	2,564,617,182	2,409,471,903	
			CLEARING AND EXECUTION	FID PB CLEARING AND EXEC AMER	STRATEGIC CLIENT SVCS AMER	UNASSIGNED COGHLAN	0 0	0 0	0 0	0 0	0 0	0 0	
			STRATEGIC CLIENT SVCS AMER Total		0	0	0	0	0	0	0	0	
			FID PB CLEARING AND EXEC AMER Total		0	0	0	0	0	0	0	0	
			PB CLEARING AND EXEC AMER	PB CLEARING AMER	UNASSIGNED	0	0	0	0	0	0	0	
			PB CLEARING AMER Total		0	0	0	0	0	0	0	0	
			PB CLEARING AND EXEC AMER Total		0	0	0	0	0	0	0	0	
			STAT ARB CLEARING AMER	STAT ARB CLEARING AMER	UNASSIGNED	402	0	(4,360)	0	0	402	402	
			STAT ARB CLEARING AMER Total		402	0	(4,360)	0	0	0	402	402	
			STAT ARB CLEARING AMER Total		402	0	(4,360)	0	0	0	402	402	
			CLEARING AND EXECUTION Total		402	0	(4,360)	0	0	0	402	402	
			COMMODITIES	US COMMODITIES TRADING	ENERGY CORPORATE	UNASSIGNED BRIAN MANSON	224,602,505 (7,632,363)	0 0	0 0	0 0	0 709,975,312	224,602,505 702,042,959	224,602,505 702,042,959
			ENERGY CORPORATE Total		216,970,152	0	0	0	0	709,975,312	926,645,464	926,645,464	
			INDEX TRADING	UNASSIGNED Daniel J Rothman	0 3,797,370	0 0	0 0	0 0	0 0	0 0	0 3,797,370	0 3,797,370	
			INDEX TRADING Total		3,797,370	0	0	0	0	0	3,797,370	3,797,370	
			NY OIL	Rick Boland	1,257,353,181	0	0	0	0	0	1,257,353,181	1,257,353,181	
			NY OIL Total		1,257,353,181	0	0	0	0	0	1,257,353,181	1,257,353,181	
			NY POWER	Kevin Paley	432,859,955	0	0	0	0	0	432,859,955	432,859,955	
			NY POWER Total		432,859,955	0	0	0	0	0	432,859,955	432,859,955	
			EXOTICS	UNASSIGNED	4,833,944	0	0	0	0	0	4,833,944	4,833,944	
			EXOTICS Total		4,833,944	0	0	0	0	0	4,833,944	4,833,944	
			CVA	UNASSIGNED	(30,417,300)	0	0	0	0	0	(30,417,300)	(30,417,300)	
			CVA Total		(30,417,300)	0	0	0	0	0	(30,417,300)	(30,417,300)	
			NAT GAS	Rick Boland	663,438,362	0	0	0	0	0	663,438,362	663,438,362	
			NAT GAS Total		663,438,362	0	0	0	0	0	663,438,362	663,438,362	
			NY PROP	SATU PARIKH	4,199,000	0	0	0	0	0	4,199,000	4,199,000	
			NY PROP Total		4,199,000	0	0	0	0	0	4,199,000	4,199,000	
			STRUCTURED POWER	Kevin Paley	117,271,809	660,342	0	0	4,017,916	0	120,629,383	120,629,383	
			STRUCTURED POWER Total		117,271,809	660,342	0	0	4,017,916	0	120,629,383	120,629,383	
			US COMMODITIES TRADING Total		2,670,006,473	660,342	0	0	4,017,916	709,975,312	3,383,339,359	3,383,339,359	
			EAGLE NORTH AMERICA	COMMODITIES-EAGLE ENERGY	Kaushik Arin	922,971,793	0	0	0	0	163,446,355	1,371,212,147	
			COMMODITIES-EAGLE ENERGY Total		922,971,793	0	0	0	0	0	163,446,355	1,086,418,148	

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	COMMODITIES	EAGLE NORTH AM	COMMODITIES-EAGLE ENERGY Total		922,971,793	0	0	0	0	163,446,355	1,371,212,147	1,086,418,148
		EAGLE NORTH AMERICA Total			922,971,793	0	0	0	0	163,446,355	1,371,212,147	1,086,418,148
	COMMODITIES Total				3,592,978,266	660,342	0	0	4,017,916	873,421,667	4,754,551,506	4,469,757,507
	CONVERTIBLES PRODUCT	CONVERTIBLES AMERICAS										
		DISTRESSED & LEV EQ		Richard S. Thoms	54,594,404	38,029	(21,971,382)	0	0	0	54,556,375	54,556,375
		DISTRESSED & LEV EQ Total			54,594,404	38,029	(21,971,382)	0	0	0	54,556,375	54,556,375
		FACILITATION										
				UNASSIGNED	9,498,918	0	(2,807,586)	0	0	0	9,498,918	9,498,918
				Peter C. Ramsey	68,658,570	5,925,949	(43,856,806)	0	0	0	62,732,621	62,732,621
		FACILITATION Total			78,157,488	5,925,949	(46,664,392)	0	0	0	72,231,539	72,231,539
		JVS										
				Peter C. Ramsey	45,002,047	0	(146,175,676)	0	0	0	45,002,047	45,002,047
		JVS Total			45,002,047	0	(146,175,676)	0	0	0	45,002,047	45,002,047
		OTHER CONVERTS AMERICAS										
				Peter C. Ramsey	719,597,114	29,671,552	(200,105,066)	0	0	0	689,925,562	689,925,562
				Bruce Spolansky	8,237,905	287,210	(14,752,973)	0	0	0	7,950,695	7,950,695
				David C. Sposto	54,365,888	0	(24,024,136)	0	0	0	54,355,888	54,355,888
				Kevin E. Lowe	85,232,415	0	(42,915,700)	0	0	0	85,232,415	85,232,415
				Richard J. Galtward	(1,632,061)	0	0	0	0	274,988	588,010,075	(1,357,073)
				Sounita Sharma	766,877	0	0	0	0	0	766,877	766,877
		OTHER CONVERTS AMERICAS Total			866,558,138	29,958,762	(281,797,874)	0	0	274,988	1,436,241,512	838,874,364
		PRINCIPAL										
				Peter C. Ramsey	406,159,506	210,379	(243,068,867)	0	0	0	405,949,127	405,949,127
		PRINCIPAL Total			406,159,506	210,379	(243,068,867)	0	0	0	405,949,127	405,949,127
	CONVERTIBLES AMERICAS Total				1,450,471,583	36,133,119	(739,877,991)	0	0	274,988	2,013,980,600	1,414,613,452
	CONVERTIBLES PRODUCT Total				1,450,471,583	36,133,119	(739,877,991)	0	0	274,988	2,013,980,600	1,414,613,452
	CORPORATE INVEST/OTHER	CORP INVEST/OTHER AMERICAS										
		DOM CORP INVEST										
				X	600,473,808	0	0	0	0	14,914,607,287	17,647,289,816	15,515,081,095
		DOM CORP INVEST Total			600,473,808	0	0	0	0	14,914,607,287	17,647,289,816	15,515,081,095
		OTHER AMERICAS										
				UNASSIGNED	474	0	(8)	0	(187,641,071)	0	(173,171,116)	(187,640,597)
				BOB GEI	0	0	0	0	0	0	0	0
				BONDS BORROW	0	0	0	0	0	0	0	0
				CROUTIER	0	0	0	0	0	0	576,221,683	0
				David T. Regan	0	0	0	0	0	0	0	0
				FERACA	0	0	0	0	0	0	0	0
				FIRM CAP	175	0	0	1,695,620,954	187,641,071	13,463,161	1,896,725,361	201,104,407
				INTERCOMPANY	0	0	0	0	0	0	0	0
				LBCB	1,277,227	0	0	0	0	0	1,277,227	1,277,227
		OTHER AMERICAS Total			1,277,876	0	(8)	1,695,620,954	0	13,463,161	2,301,053,155	14,741,037
		OTHER ASIA										
				UNASSIGNED	21,258,734	0	0	0	0	0	94,374,441	21,258,734
		OTHER ASIA Total			21,258,734	0	0	0	0	0	94,374,441	21,258,734
		OTHER EUROPE										
				UNASSIGNED	0	0	0	0	0	0	0	0
		OTHER EUROPE Total			0	0	0	0	0	0	0	0
		TREASURY TRADES										
				FIRM CAP	1,650,580,000	0	0	0	0	0	1,650,580,000	1,650,580,000
		TREASURY TRADES Total			1,650,580,000	0	0	0	0	0	1,650,580,000	1,650,580,000
	CORP INVEST/OTHER AMERICAS Total				2,273,590,418	0	(8)	1,695,620,954	0	14,928,070,448	21,693,297,412	17,201,660,866
	CORPORATE INVEST/OTHER Total				2,273,590,418	0	(8)	1,695,620,954	0	14,928,070,448	21,693,297,412	17,201,660,866
	DIRECT PRINCIPAL INVESTMENTS	DIRECT PRINCIPAL-AMERICAS										
				UNASSIGNED	2,058,466,244	0	0	0	0	0	2,058,466,244	2,058,466,244
		DIRECT PRINCIPAL-AMERICAS Total			2,058,466,244	0	0	0	0	0	2,058,466,244	2,058,466,244
		DIRECT PRINCIPAL-AMERICAS Total			2,058,466,244	0	0	0	0	0	2,058,466,244	2,058,466,244
	DIRECT PRINCIPAL INVESTMENTS Total				2,058,466,244	0	0	0	0	0	2,058,466,244	2,058,466,244
	EQUITIES CORPORATE	EQUITIES CORP AMERICAS										
		EQ CORP INTEREST-LBFBLSF										
				UNASSIGNED	0	0	0	0	0	0	0	0
		EQ CORP INTEREST-LBFBLSF Total			0	0	0	0	0	0	0	0
		EQ STRATEGIC INVESTMENTS										
				Gerald A. Dotzini	0	0	0	0	0	0	0	0
		EQ STRATEGIC INVESTMENTS Total			0	0	0	0	0	0	0	0
		HG FRL-AMERICAS										
				UNASSIGNED	1,208,092,158	0	(38,730,920)	0	0	0	1,208,092,158	1,208,092,158
				KAFN	445,270,227	0	0	0	0	0	445,270,227	445,270,227
		HG FRL-AMERICAS Total			1,653,362,385	0	(38,730,920)	0	0	0	1,653,362,385	1,653,362,385
		HY FRL-AMERICAS										
				UNASSIGNED	451,653,915	0	0	0	0	0	451,653,915	451,653,915
		HY FRL-AMERICAS Total			451,653,915	0	0	0	0	0	451,653,915	451,653,915
		LATIN AMERICA - CORP										
				Stanley A. Rowe	17,364,523	0	0	0	0	496,838	17,861,361	17,861,361
		LATIN AMERICA - CORP Total			17,364,523	0	0	0	0	496,838	17,861,361	17,861,361
		OTHER										
				UNASSIGNED	0	0	0	0	0	65,392,046	221,250,597	65,392,046
				Jerry Donini	1,827,377	0	(45)	0	0	0	1,827,377	1,827,377
				Pat Whalen	0	0	0	0	0	0	0	0
		OTHER Total			1,827,377	0	(45)	0	0	65,392,046	223,077,974	67,219,423
	EQUITIES CORP AMERICAS Total				2,124,208,200	0	(38,730,965)	0	0	65,888,984	2,345,955,635	2,190,097,084
	TAL-AMERICAS	TAL CORPORATE										
				UNASSIGNED	0	0	0	0	0	0	61,868,212	0
		TAL CORPORATE Total			0	0	0	0	0	0	61,868,212	0
	TAL-AMERICAS Total				0	0	0	0	0	0	61,868,212	0
	EQUITIES CORPORATE Total				2,124,208,200	0	(38,730,965)	0	0	65,888,984	2,407,823,847	2,190,097,084
	EQUITIES SUPPORT	NEW ISSUE EQTY										
		NEW ISSUE-AMERICAS										
				UNASSIGNED	0	0	0	0	0	0	0	0
		NEW ISSUE-AMERICAS Total			0	0	0	0	0	0	0	0

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	EQUITIES SUPPORT	NEW ISSUE EQTY	NEW ISSUE EQTY Total		0	0	0	0	0	0	0	0
	EQUITIES SUPPORT Total				0	0	0	0	0	0	0	0
	EQUITY FINANCING	Equity Finance Trading Americas	UNASSIGNED		0	0	0	0	333,294,875	0	5,014,709,634	333,294,875
			UNASSIGNED	UNASSIGNED	0	0	0	0	0	0	0	0
				LIES/RIEDER	0	0	0	0	0	0	0	0
				MIKE MEYS	0	0	0	0	0	0	0	0
			UNASSIGNED Total		0	0	0	0	333,294,875	0	5,014,709,634	333,294,875
		Equity Finance Trading Americas Total			0	0	0	0	333,294,875	0	5,014,709,634	333,294,875
		Equity Finance Trading Europe	Equity Finance Trading Europe		0	0	0	0	0	0	7,348	0
			Equity Finance Trading Europe Total		0	0	0	0	0	0	7,348	0
		Equity Finance Trading Europe Total			0	0	0	0	0	0	7,348	0
	NON HF FINANCING AMERICAS	INSTITUTIONAL FIN AMERICA	UNASSIGNED		1,285,708,977	25,327,072	(562,174,505)	0	0	0	1,861,061,384	1,270,382,905
			UNASSIGNED	Saar Levi	1,808,881,545	0	0	0	0	0	1,808,881,545	1,808,881,545
		INSTITUTIONAL FIN AMERICA Total			3,104,591,522	25,327,072	(562,174,505)	0	0	0	3,669,942,929	3,079,264,450
		INSTITUTIONAL STCK LN-AMER	UNASSIGNED		72,022,630	4,529,812	(9,149,613)	0	0	97,600,003	12,424,402,183	165,092,821
			UNASSIGNED	Moshe Sarfaty	294,272	0	(4,286,479)	0	0	0	294,272	294,272
		INSTITUTIONAL STCK LN-AMER Total			72,316,902	4,529,812	(13,436,092)	0	0	97,600,003	12,424,696,455	165,387,093
		PIM FINANCING AMER	UNASSIGNED		0	0	0	0	0	0	2,816,480,268	2,395,926,480
		PIM FINANCING AMER Total			0	0	0	0	0	0	2,816,480,268	2,395,926,480
		NON HF FINANCING AMERICAS Total			3,176,908,424	29,856,884	(675,610,597)	0	0	97,600,003	18,811,119,652	5,460,578,023
	PRIME BROKER US	TRAD PRIME BROKER AMERICA	UNASSIGNED		2,714,225,471	1,580,518,165	0	4,452,710,643	242,196,042	0	40,877,706,589	6,378,882,561
		TRAD PRIME BROKER AMERICA Total			2,714,225,471	1,580,518,165	0	4,452,710,643	242,196,042	0	40,877,706,589	6,378,882,561
		PRIME BROKER US Total			2,714,225,471	1,580,518,165	0	4,452,710,643	242,196,042	0	40,877,706,589	6,378,882,561
	STAT ARB FINANCING AMERICAS	STAT ARB FINCG AMER	UNASSIGNED		0	0	0	0	0	0	480,308,398	182,926,973
		STAT ARB FINCG AMER Total			0	0	0	0	0	0	480,308,398	182,926,973
		STAT ARB FINANCING AMERICAS Total			0	0	0	0	0	0	480,308,398	182,926,973
	STRUCTURED ARBITRAGE AMER	STRU ARBITRAG AMER DIV ARB	UNASSIGNED		0	0	0	0	0	0	0	0
		STRU ARBITRAG AMER DIV ARB Total			0	0	0	0	0	0	0	0
		STRUCTURED ARBITRAGE AMER Total			0	0	0	0	0	0	0	0
	EQUITY FINANCING Total				5,891,133,895	1,610,375,049	(675,610,597)	4,452,710,643	575,490,917	97,600,003	65,283,851,621	12,535,782,432
	EQUITY STRATEGIES	EQUITIES STRATEGIES-AMER	EQUITY STRATEGY LONG SHORT		34,748,810	0	(10,021,476)	0	0	0	34,748,810	34,748,810
				Brian Clifford	148,972,720	0	(89,602,735)	0	0	0	148,972,720	148,972,720
				John A. Cassarini	35,497,548	0	(6,424,869)	0	1,870,265	0	37,367,814	37,367,814
				Leon M. Zaltzman	4,038,802	0	0	0	0	0	4,038,802	4,038,802
				Mark S. May	16,122,772	0	(5,334,272)	0	0	0	16,122,772	16,122,772
				Matthew T. Jerkin	35,034,531	0	(49,196,869)	0	0	0	35,034,531	35,034,531
				Michael Nance	106,679,062	0	(33,254,962)	0	0	0	366,854,875	106,679,062
		EQUITY STRATEGY LONG SHORT Total			381,094,246	0	(164,035,181)	0	1,870,265	0	643,557,140	382,964,511
		IPB	UNASSIGNED		23,722	0	0	0	0	0	23,722	23,722
		IPB Total			23,722	0	0	0	0	0	23,722	23,722
		OPPORTUNITY FUND	Michael Blaustein		3,145,901	0	0	0	0	4,095,136	7,241,037	7,241,037
		OPPORTUNITY FUND Total			3,145,901	0	0	0	0	4,095,136	7,241,037	7,241,037
		REAL IVOL	UNASSIGNED		(99,713,506)	0	0	0	0	0	(99,713,506)	(99,713,506)
			Irene Garber		153,198,427	3,273,847	(162,015,182)	0	0	0	149,924,580	149,924,580
		REAL IVOL Total			53,484,921	3,273,847	(162,015,182)	0	0	0	50,211,074	50,211,074
		EQUITIES STRATEGIES-AMER Total			437,748,790	3,273,847	(326,050,363)	0	1,870,265	4,095,136	701,032,973	440,440,344
	EQUITY STRATEGIES Total				437,748,790	3,273,847	(326,050,363)	0	1,870,265	4,095,136	701,032,973	440,440,344
	EQUITY SYNTHETICS	PB SYNTHETICS AMERICAS	SYN PRIME BROKER AMER		1,481,057,077	101,874,006	(1,556,783,512)	0	0	0	4,823,757,956	1,389,183,071
			UNASSIGNED	MIKE MEYS	353,282,067	3,464,034	(548,737,696)	0	0	0	357,623,306	349,818,033
			ANAND KRISHNAN	Thomas Regazzi	465,788,476	30,198,287	(433,126,082)	0	0	0	436,139,380	436,590,189
			UNASSIGNED	MIKE MEYS	365,596,711	12,036,774	(626,709,140)	0	0	0	373,746,873	363,526,937
		SYN PRIME BROKER AMER Total			2,675,696,331	147,576,101	(3,365,356,430)	0	0	0	5,991,267,515	2,528,120,230
		PB SYNTHETICS AMERICAS Total			2,675,696,331	147,576,101	(3,365,356,430)	0	0	0	5,991,267,515	2,528,120,230
	STAT ARB SYNTHETICS AMERICAS	STAT ARB SYNTHETICS AMERICAS	UNASSIGNED		(408,097,433)	13,696,304	(909,339,895)	0	2,445,303	0	480,615,633	(410,340,434)
			UNASSIGNED	Jeffrey A. Zorek	1,048,059,631	23,997,936	(30,212)	0	0	0	1,024,061,695	1,024,061,695
		STAT ARB SYNTHETICS AMERICAS Total			639,962,198	37,694,240	(909,370,107)	0	2,445,303	0	1,504,677,328	604,713,261
		STAT ARB SYNTHETICS AMER Total			639,962,198	37,694,240	(909,370,107)	0	2,445,303	0	1,504,677,328	604,713,261
	EQUITY SYNTHETICS Total				3,315,658,529	185,270,341	(4,274,726,537)	0	2,445,303	0	7,495,944,843	3,132,833,491
	FID CORPORATE	FID CORP-LOANS AMERICAS	HG FIRM RELATIONSHIP LOANS		500,986,082	0	0	0	0	0	500,986,082	500,986,082
			UNASSIGNED	KAHN	(623,165,922)	0	0	0	0	0	(623,165,922)	(623,165,922)
			UNASSIGNED	KAHN, RAYMOND	883,723,072	0	(8,730,918)	0	0	0	883,723,072	883,723,072
		HG FIRM RELATIONSHIP LOANS Total			861,543,232	0	(8,730,918)	0	0	0	900,274,150	861,543,232
		HG LOAN HOLDS	KAHN		54,794,293	0	0	0	0	0	54,794,293	54,794,293
		HG LOAN HOLDS Total			54,794,293	0	0	0	0	0	54,794,293	54,794,293
		HY LOAN HOLDS	UNASSIGNED		239,205,569	0	0	0	0	0	239,205,569	239,205,569
			UNASSIGNED	KAHN, RAYMOND	161,800,833	0	0	0	0	0	161,800,833	161,800,833

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	FID CORPORATE	FID CORP LOANS	HY LOAN HOLDS	GRAMMS	0	0	0	0	0	0	0	0
				MOYNIHAN	0	0	0	0	0	0	0	0
				SEERY, JAMES	1,132,110,200	0	0	0	0	0	1,132,110,200	1,132,110,200
				HY LOAN HOLDS Total	1,533,116,602	0	0	0	0	0	1,533,116,602	1,533,116,602
			HY-FIRM RELATIONSHIP LOANS	UNASSIGNED	528,620,347	0	0	0	0	0	528,620,347	528,620,347
				KAHN, RAYMOND	352,410,543	0	0	0	0	0	352,410,543	352,410,543
				LIES	(669,261,225)	0	0	0	0	0	(669,261,225)	(669,261,225)
				Raymond A. Kahn	14,057,288	0	0	0	0	0	14,057,288	14,057,288
				HY-FIRM RELATIONSHIP LOANS Total	225,826,953	0	0	0	0	0	225,826,953	225,826,953
				FID CORP LOANS AMERICAS Total	2,675,281,060	0	(8,730,918)	0	0	0	2,714,011,998	2,675,281,060
			FID CORPORATE AMERICAS	FID CORP AMER	620,360,507	0	0	0	0	1,490,352,531	8,511,991,694	2,110,713,038
				UNASSIGNED	620,360,507	0	0	0	0	1,490,352,531	8,511,991,694	2,110,713,038
				FID CORP AMER Total	620,360,507	0	0	0	0	1,490,352,531	8,511,991,694	2,110,713,038
			GICS AMERICAS	GICS	0	0	0	0	0	0	0	0
				GICS AMERICAS Total	0	0	0	0	0	0	0	0
				FID CORPORATE AMERICAS Total	620,360,507	0	0	0	0	1,490,352,531	8,511,991,694	2,110,713,038
			FID CORPORATE Total	3,295,641,587	0	(8,730,918)	0	0	0	1,490,352,531	11,226,003,692	4,785,994,118
			FID FUTURES	GLOBAL FUTURES AMERICAS	GLOBAL FUTURES TRDNG AMER	UNASSIGNED	0	0	0	0	0	0
					SANDY FLEISCHMAN	0	0	0	0	1,586,047,808	6,472,202,964	1,586,047,808
				GLOBAL FUTURES TRDNG AMER Total	0	0	0	0	0	1,586,047,808	6,472,202,964	1,586,047,808
				GLOBAL FUTURES AMERICAS Total	0	0	0	0	0	1,586,047,808	6,472,202,964	1,586,047,808
			FID FUTURES Total	0	0	0	0	0	0	1,586,047,808	6,472,202,964	1,586,047,808
			FIRM FINANCING	CREDIT FINANCING AMERICAS	FID PB	JOHN NICHOLSON	0	0	456,893,468	0	0	3,719,653
				FID PB Total	0	0	0	456,893,468	0	0	3,719,653	0
				M/B CORPORATES	UNASSIGNED	0	0	0	36,234,679	0	967,888,160	36,234,679
					MCONEY	40,901,610	0	(188,512,937)	4,574,735,362	34,918,293	121,373,572	10,689,549,719
					Michael Egleston	496,068,500	0	0	168,942,827	0	0	147,011,328
					Richard Coffin	0	0	(3,731,000)	123,018,481	0	0	123,018,481
				M/B CORPORATES Total	536,970,110	0	(192,243,937)	4,866,696,670	71,152,972	121,373,572	11,917,467,688	729,496,653
				MARGIN LENDING	LAWRENCE	0	0	0	0	0	57,633,536	57,633,536
				MARGIN LENDING Total	0	0	0	0	0	0	57,633,536	57,633,536
				CREDIT FINANCING AMERICAS Total	536,970,110	0	(192,243,937)	5,323,590,138	71,152,972	121,373,572	11,978,820,877	787,130,189
			EMG AMERICAS	M/B EMG AMERICA	UNASSIGNED	0	0	68,175,000	0	0	68,175,000	0
					LAWRENCE	2,464,388	0	(3,643,491,412)	6,621,963,236	92,907,589	0	8,376,910,151
					Shaun M. Lawrence	4,334,908	0	(4,275,870)	0	295,334	0	4,630,242
				M/B EMG AMERICA Total	6,799,296	0	(3,647,767,282)	6,690,138,236	93,202,923	0	8,449,715,393	100,002,219
				EMG AMERICAS Total	6,799,296	0	(3,647,767,282)	6,690,138,236	93,202,923	0	8,449,715,393	100,002,219
			LIQUID MARKETS FINANCING AMER	M/B ARBITRAGE	LOHUIS	0	0	0	0	0	0	0
				M/B ARBITRAGE Total	0	0	0	0	0	0	0	0
				M/B CANADA	Michael R Ellsworth/Brian Marchellos	0	0	(5,262,190)	0	0	0	518,183
				M/B CANADA Total	0	0	(5,262,190)	0	0	0	518,183	0
				M/B DESK HEDGE	UNASSIGNED	0	0	20,444,353	0	0	20,444,353	0
					LOHUIS	0	0	140,175	0	0	140,175	0
				M/B DESK HEDGE Total	0	0	0	20,584,528	0	0	20,584,528	0
				M/B MORTGAGES	Michael A. Webb/George V. Van Schaick	0	0	16,599,966,672	0	0	18,434,582,782	0
					WEBB/LICINI	0	0	0	0	0	(1,833,999,527)	0
				M/B MORTGAGES Total	0	0	0	16,599,966,672	0	0	16,600,583,255	0
				M/B OTHER	LOHUIS	0	0	0	0	0	(19,968,138,261)	0
				M/B OTHER Total	0	0	0	0	0	0	(19,968,138,261)	0
				M/B OVERNIGHT	SERVIDIO	500,000,000	0	0	4,299,002,671	0	4,799,002,670	500,000,000
				M/B OVERNIGHT Total	500,000,000	0	0	4,299,002,671	0	0	4,799,002,670	500,000,000
				M/B SPECIALS	CROUTIER	5,460,632	0	(1,012)	7,355,549,078	0	0	8,460,238,808
					LOHUIS	67,241,143	482,960	(834,547,952)	0	0	0	66,758,183
					Dana M. Calistu	0	0	(297,380)	0	0	0	0
					ELLSWORTH	0	0	(169,396,740)	(2,158,715,596)	0	0	360,049,895
					Ivan W. Shen/Alexander P. Hazleton	0	0	99,362,019	0	0	0	99,362,019
					LICINI	1,161,956	0	(4,037,487)	0	0	0	1,161,956
					LOHUIS/ELLSWORTH	0	0	(24,567,674)	19,708,212,369	4,140,176	0	19,889,626,747
					LOHUIS/LICINI	0	0	(10,222,775,280)	141,101,821	0	(6,123,549,463)	141,101,821
				M/B SPECIALS Total	73,863,731	482,960	(1,032,848,245)	14,781,632,600	145,241,997	0	23,753,648,135	218,622,768
				M/B TERM	David W. Lohuis	22,700	0	0	127,993,369	0	0	128,016,069
				M/B TERM Total	22,700	0	0	127,993,369	0	0	128,016,069	22,700
				OFF-B/S FINANCING	COGHLAN	3,902,530	0	0	0	0	3,902,530	3,902,530
				OFF-B/S FINANCING Total	3,902,530	0	0	0	0	0	3,902,530	3,902,530
				LIQUID MARKETS FINANCING AMER Total	577,788,961	482,960	(1,038,110,435)	35,829,179,840	145,241,997	0	25,338,117,109	722,547,998
			FIRM FINANCING Total	1,121,558,367	482,960	(4,878,121,654)	47,842,908,214	309,597,892	121,373,572	45,766,653,379	1,609,680,406	
			GENERALIST PRIME SVCS COR	PS CORP AMER	PS CORP AMER	UNASSIGNED	0	0	0	0	0	0
					Walter G. Maloney	0	0	0	0	0	0	0
				PS CORP AMER Total	0	0	0	0	0	0	0	0
				PS CORP AMER Total	0	0	0	0	0	0	0	0
			GENERALIST PRIME SVCS COR Total	0	0	0	0	0	0	0	0	0

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	GLOBAL PRINCIPAL STRATEGIES											
		GPS AMERICAS TRADING										
			AVIATION FINANCE									
			AVIATION FINANCE Total	JOSH TARNOW	166,146,772	0	0	0	0	0	166,146,772	166,146,772
			CAPITAL STRUCTURE ARBITRAGE									
			CAPITAL STRUCTURE ARBITRAGE Total	Arts Rebinovs Chris Dennis Michael Lipsey Mike Adams Sean Shannon Shannon M. Bass Steve Kincaide	8,217,298 5,272,039 6,561,614 40,192,299 51,422,482 46,415,048 21,419	0 0 0 0 0 0 0	0 0 0 (17,648) 0 (181,250) 0	0 0 0 4,838,200 0 0 0	0 0 0 0 0 0 0	0 0 6,561,614 45,048,147 51,422,482 46,596,298 21,419	8,217,298 5,272,039 6,561,614 45,048,147 51,422,482 46,415,048 21,419	8,217,298 5,272,039 6,561,614 45,048,147 51,422,482 46,415,048 21,419
			CAPITAL STRUCTURE ARBITRAGE Total		158,102,199	0	(198,899)	0	4,838,200	0	163,139,297	162,940,399
			GPS EMERGING MARKETS									
			GPS EMERGING MARKETS Total	Bo Bazylevsky	0	0	0	0	0	0	0	0
			GPS INSURANCE LINKED SEC									
			GPS INSURANCE LINKED SEC Total	Dik Blewitt	12,005,167	0	0	0	0	0	12,005,167	12,005,167
			GPS LOAN PORTFOLIO									
			GPS LOAN PORTFOLIO Total	Thomas Durney Tom Durney	489,565 39,544,952	0 0	0 0	0 0	0 0	0 0	489,565 39,544,952	489,565 39,544,952
			GPS-PRIVATE EQUITY									
			GPS-PRIVATE EQUITY Total	Dennis King	202,742,939	0	0	0	0	0	202,742,939	202,742,939
			PHELPS-CREDIT									
			PHELPS-CREDIT Total	Michael Edward John Phelps	25,186	0	0	0	0	0	25,186	25,186
			PRINCIPAL FIN-BROWNBACK									
			PRINCIPAL FIN-BROWNBACK Total	Russell J Brownback III	6,748,960	0	(37,531)	0	0	0	6,786,491	6,748,960
			PRINCIPAL STRATEGIES									
			PRINCIPAL STRATEGIES Total	Rick M. Rieder	781,750,447	0	(15,188)	0	24,148,821	1,411,374	5,011,051,829	807,310,642
			PRINCIPAL STRATEGIES II									
			PRINCIPAL STRATEGIES II Total	Rick M. Rieder	0	0	0	0	0	0	0	0
			STRUCTURED CREDIT									
			STRUCTURED CREDIT Total	Patrick M. Frayne	40,000,000	0	0	0	0	0	40,000,000	40,000,000
			GPS AMERICAS TRADING Total		1,407,556,187	0	(251,617)	0	28,987,021	1,411,374	5,641,932,198	1,437,954,582
			GLOBAL PRINCIPAL STRATEGIES Total		1,407,556,187	0	(251,617)	0	28,987,021	1,411,374	5,641,932,198	1,437,954,582
			GLOBAL TRADING STRATEGIES									
			GLOBAL TRADING STRAT-AMER									
			GLB TRAD STR AM-TRANS PRI									
			GLB TRAD STR AM-TRANS PRI Total	UNASSIGNED ANTHONY STONE	8,597,377 121,229,443	0 0	0 0	0 0	0 0	0 0	8,597,377 121,229,443	8,597,377 121,229,443
			GLB TRAD STR RISK MANAGED									
			GLB TRAD STR RISK MANAGED Total	UNASSIGNED	2,915,403,774	85,180,304	(254,234,188)	0	1,086,125	241,794,047	3,327,337,831	3,073,103,643
			GLOBAL SPECIAL OPPS									
			GLOBAL SPECIAL OPPS Total	UNASSIGNED Romina Shetty	6,225,000 50,000,000	0 0	0 0	0 0	0 0	0 0	6,225,000 50,000,000	6,225,000 50,000,000
			GLOBAL TRADING STRAT-AMER Total		3,101,455,594	85,180,304	(254,234,188)	0	1,086,125	241,794,047	3,513,389,651	3,259,155,463
			GLOBAL TRADING STRATEGIES Total		3,101,455,594	85,180,304	(254,234,188)	0	1,086,125	241,794,047	3,513,389,651	3,259,155,463
			HIGH GRADE CREDIT									
			HIGH GRADE CREDIT US									
			HG CREDIT STRATEGY US									
			HG CREDIT STRATEGY US Total	CANEZIN,R./FELDER,E./HORNICK,P. CANEZIN,R./FELDER,E.	72,691,215 1,516,039	0 0	0 0	0 0	0 0	0 0	72,691,215 1,516,039	72,691,215 1,516,039
			HG ESOTERIC US									
			HG ESOTERIC US Total	GREGOREK, JAMES GREGOREK,J./BAREK,S. GREGOREK,J./GRIMM,M.	45,205,892 6,513,899 7,437,837	0 0 0	(10,435,480) (6,886,488) (810,887)	0 0 0	0 0 8,248,704	0 0 0	55,641,372 13,400,367 7,437,837	45,205,892 6,513,899 7,437,837
			HG FLOW TRADING SYND US									
			HG FLOW TRADING SYND US Total	HG Flow Trading Synd US	2,035,814	0	(220,926,838)	0	4,356,397	0	227,319,049	6,392,211
			HG FLOW TRADING US									
			HG FLOW TRADING US Total	UNASSIGNED COVELLO, DANIEL DESK II FELDER, ERIC FENWICK, WILLIAM GORELDO, YONI GREENSPAN KENT, JOEL KENT,J./FENWICK,W. KILFEATHER, MICHAEL LEAD LU, DENNIS MAGGIO, BRIAN MCDONALD, LAWRENCE PSAKI, JEFFREY QUINN, JASON QUINN,J./CORTESE,J. QUINN,J./MCGAVERO,A. RAGOSA, PETER ROB JORDAN ROBINSON, ADAM SWIRNOW, DAVID	64,646,090 55,869,686 0 294,932 207,580,583 163,717,603 (141,642,610) 679,000 10,687,810 152,826,257 0 55,011,308 41,131 0 0 8,050,164 0 5,273,686 0 1,976,925 94,816,132	0 0	0 (10,904,568) 0 (158) (186,287,112) (170,964,940) 0 0 0 (93,896,310) 0 (28,533,382) 0 0 0 0 0 0 0 (5,667) (2,041,943) (78,186,809) 0	0 361,424 0 0 (3,129,777) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 17,654,836 0 295,090 334,682,543 (141,642,610) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	82,300,926 67,135,678 0 294,932 204,450,806 163,717,603 (141,642,610) 679,000 10,687,810 246,722,566 0 83,544,690 41,131 0 0 8,050,164 5,273,686 5,667 4,018,868 173,983,440 0	82,300,926 67,135,678 0 294,932 204,450,806 163,717,603 (141,642,610) 679,000 10,687,810 152,826,257 0 55,011,308 41,131 0 0 8,050,164 5,273,686 5,667 4,018,868 173,983,440 0	
			HG HYBRID CAPITAL SYND US									
			HG HYBRID CAPITAL SYND US Total	UNASSIGNED SYND. MGD/CO	2,620	0	0	0	0	0	2,620	2,620
			HG HYBRID CAPITAL US									
			HG HYBRID CAPITAL US Total	UNASSIGNED BUGLIARI	0 312,823,208	0 0	0 (70,346,737)	0 0	0 0	0 0	0 383,169,945	0 312,823,208

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	HIGH GRADE CREDIT	HIGH GRADE CREDIT	HG HYBRID CAPITAL US	CHRIS SCARPELLI	23,511,189	0	(980,650)	0	302,450	0	24,831,289	23,631,139
				CORCORAN	66,317,621	0	0	0	0	0	66,317,621	66,317,621
				CORCORAN/DESK	0	0	0	0	0	0	0	0
				DAN CROWLEY	308,039,974	91,950,645	(22,321,037)	0	292,025	0	239,652,392	217,331,354
				DARON POPE	187,171,708	0	(21,702,260)	0	0	0	208,873,968	187,171,708
				David T. Lo	0	0	0	0	0	0	0	0
				Kelly O'Donnell	95,213,250	0	0	0	0	0	95,213,250	95,213,250
				LAVINO	70,638,210	0	(45,420,665)	0	0	0	116,058,904	70,638,210
				Megan M. Philbin	19,766,254	0	(19,572,462)	0	0	0	39,338,715	19,766,254
				RYS	2,172,233,379	0	0	0	0	0	2,172,233,379	2,172,233,379
				VOELKER	0	0	0	0	0	0	0	0
				HG HYBRID CAPITAL US Total	3,256,713,793	91,950,645	(180,343,841)	0	554,475	0	3,345,661,463	3,165,317,623
				HG LOANS SYND US								
				UNASSIGNED	104,060,867	0	(67,275)	0	0	0	104,128,142	104,060,867
				KAHN, RAYMOND	340,094,532	0	(22,057,045)	0	0	0	362,151,577	340,094,532
				HG LOANS SYND US Total	444,155,399	0	(22,124,320)	0	0	0	466,279,719	444,155,399
				HG SHORT TERM CREDIT US								
				CONETTA	79,075,792	0	(3,888,256)	0	0	0	82,964,048	79,075,792
				ERIC KAPLAN	14,731,838	0	0	0	0	0	14,731,838	14,731,838
				Edward G. Britt	14,546,597	0	(1,000,000)	0	0	0	15,546,597	14,546,597
				Meghan Graper	99,762,078	0	0	0	0	0	99,762,078	99,762,078
				PALEIRO	172,344,461	0	0	0	0	0	172,344,461	172,344,461
				PSIROGIANES	4,582,167	0	0	0	2,493,271	0	7,075,438	7,075,438
				Sara West	32,511,876	0	0	0	0	0	32,511,876	32,511,876
				HG SHORT TERM CREDIT US Total	417,554,809	0	(4,888,256)	0	2,493,271	0	424,936,336	420,048,080
				HG YANKEE CREDIT TRADING US								
				UNASSIGNED	(374,409)	0	0	0	0	0	(374,409)	(374,409)
				CATTANO, M.ROCHAT, A.	155,978,737	12,348,514	(237,679,292)	0	14,158,914	0	395,468,433	157,788,141
				CATTANO, MICHAEL	18,915,374	15,707,526	(16,723,402)	0	47,554,296	0	67,485,545	50,762,143
				ROCHAT, ANDREW	122,909,473	20,171,805	(157,692,251)	0	6,373,087	0	266,803,006	108,110,755
				TAN, KEVIN	24,232,859	348,922	(7,821,337)	0	0	34,762,887	66,464,184	66,464,184
				HG YANKEE CREDIT TRADING US Total	322,662,034	48,576,747	(419,916,282)	0	68,086,302	34,762,887	795,850,756	375,934,474
				HIGH GRADE CREDIT US Total	5,255,318,047	140,527,392	(1,417,133,241)	0	73,722,592	52,417,723	6,858,064,206	5,240,930,969
				HIGH GRADE LATAM US								
				HG LATIN MARKETS								
				UNASSIGNED	0	0	0	0	0	0	0	0
				GRIMEH	22,572,001	0	0	0	0	0	22,572,001	22,572,001
				ARCHBOLD	142,257	0	0	0	0	0	142,257	142,257
				Brandon J. Carmody	108,702,000	5,472,289	(70,022,850)	0	24,198,611	0	197,451,281	127,426,331
				CROWLEY	0	0	0	0	0	0	0	0
				Dean Coccaro	75,918,511	1,838,755	(57,002,191)	0	15,546,871	29,244,092	175,871,911	118,869,720
				ELMORE IGNACIO	22,290,863	0	(45,602,267)	0	982,000	0	68,875,129	23,272,863
				FERNANDEZ	0	0	0	0	0	0	0	0
				HOLLANDER	0	0	0	0	0	0	0	0
				HOUSE	11,695,367	0	0	0	0	0	11,695,367	11,695,367
				JEFF UBERUAGA	0	0	0	0	0	0	0	0
				KOENIGSBERGER	0	0	0	0	0	0	0	0
				MATT CLINTON	383,161,918	49,964,309	(154,440,079)	0	22,199,913	0	509,837,601	355,397,522
				Miguel Morris	54,799,077	550	(7,074,557)	0	61,873,084	0	64,798,527	64,798,527
				NADLER	0	0	0	0	0	0	0	0
				NICOLETTA	7,742,777	0	(136,187)	0	0	0	7,787,964	7,742,777
				ROBERT COMIZIO	0	0	0	0	0	0	0	0
				SHARRET	46,908,497	0	0	0	0	0	46,908,497	46,908,497
				STP BRAZIL	406,123,248	0	(64,805,680)	0	18,717,119	0	489,646,047	424,840,367
				STP OTHER	218,800,901	18,031,446	0	0	47,914,878	0	246,686,333	246,686,333
				HG LATIN MARKETS Total	1,358,857,426	75,308,349	(399,083,911)	0	129,559,392	29,244,092	1,841,436,472	1,442,352,562
				HIGH GRADE LATAM US Total	1,358,857,426	75,308,349	(399,083,911)	0	129,559,392	29,244,092	1,841,436,472	1,442,352,562
				HIGH GRADE CREDIT Total	6,614,175,473	215,835,741	(1,816,217,152)	0	203,281,984	81,661,815	8,499,500,678	6,683,283,531
				HIGH YIELD								
				HIGH YIELD - AME								
				HY BONDS SYND US								
				Fred S. Orlan	79,128,169	0	0	0	0	23,883,974	103,012,143	103,012,143
				ORLAN	119,516	0	(67,887,755)	0	68,007,271	0	119,516	119,516
				ORLAN, FRED	53,622,015	0	0	0	0	0	53,622,015	53,622,015
				SYND: CO-AGD	2,042,529	0	0	0	0	0	2,042,529	2,042,529
				SYND: LHM MGMT	220,573	0	0	0	0	0	220,573	220,573
				HY BONDS SYND US Total	135,132,802	0	(67,887,755)	0	23,883,974	0	226,904,511	159,016,776
				HY CREDIT STRATEGY US								
				CANEZIN	28,441,114	0	0	0	0	0	28,441,114	28,441,114
				HY CREDIT STRATEGY US Total	28,441,114	0	0	0	0	0	28,441,114	28,441,114
				HY DERIVATIVES JV SYND US								
				UNASSIGNED	82	0	0	0	0	0	82	82
				MITROKOSTAS	0	0	0	0	0	0	0	0
				HY DERIVATIVES JV SYND US Total	82	0	0	0	0	0	82	82
				HY DISTRESSED US								
				UNASSIGNED	38,976	0	(5,519)	0	0	0	44,495	38,976
				Richard S. Thoms	59,454,916	0	(25,876,981)	0	0	0	85,330,997	59,454,916
				GRAMINS	228,678,953	0	(37,218,853)	0	0	0	265,897,806	228,678,953
				ALLOWAY, ROBERT	24,161,432	0	(1,820,386)	0	0	0	25,981,919	24,161,432
				JOE BIGGANS	1,664,295	0	0	0	0	0	1,664,295	1,664,295
				James R. Felty	144,967,459	0	(57,652,160)	0	0	0	202,619,619	144,967,459
				LARRY MCCARTHY	0	0	0	0	0	0	0	0
				PETER SCHELLBACH	597,055,347	0	(120,547,076)	0	0	0	707,602,423	597,055,347
				HY DISTRESSED US Total	1,046,022,376	0	(243,119,975)	0	0	0	1,289,142,354	1,046,022,376
				HY FLOW US								
				UNASSIGNED	0	0	0	0	0	0	0	0
				ALLOWAY, ROBERT	33,689,365	2,920,151	(19,211,424)	0	0	0	49,890,637	30,769,213
				ALLOWAY, R.CROWLEY.D.	2,808,524	0	0	0	0	0	2,808,524	2,808,524
				BARZIZEN, DANIEL	19,530,420	0	(19,000)	0	0	0	19,540,420	19,530,420
				CANEZIN, RENE	1,138,244,238	0	(15,423,834)	0	0	0	1,153,668,072	1,138,244,238
				CANEZIN, R.SOBEL.M.	(14,576,143)	0	0	0	0	0	(14,576,143)	(14,576,143)
				CORTESE, JOHN	138,974,469	0	(4,777,810)	0	0	0	144,657,278	138,974,469
				CORTESE, J.MOGAVERO.A.	133,989,577	0	0	0	0	0	133,989,577	133,989,577
				FISCHER, TIMOTHY	277,383,425	0	(177,814,509)	0	0	0	455,197,935	277,383,425
				FISCHER, T.GRAMINS.J.	14,472	0	0	0	0	0	14,472	14,472
				FRIEDMAN, DANIEL	96,787,118	7,154,337	(87,867,357)	0	0	0	177,480,104	89,612,747
				LENER, DANIEL	150,938,088	0	(82,864,986)	0	0	0	233,803,074	

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	HIGH YIELD	HIGH YIELD - AME	HY LOANS US									
				GRAMIS	0	0	0	0	0	0	0	0
				Alexander Stromberg	470,416,272	0	(210)	0	0	0	470,416,482	470,416,272
				MATTHEW MCGUADE	210,358,771	0	(3,606,162)	0	0	0	210,358,771	210,358,771
				MCGUADE, MATTHEW	1,988,465	0	0	0	0	0	1,988,465	1,988,465
				STROMBERG, ALEXANDER	16,775,380	0	0	0	0	0	16,775,380	16,775,380
				HY LOANS US Total	699,538,888	0	(3,606,392)	0	0	0	703,145,280	699,538,888
			HY STRUCTURED FINANCE JV US									
				FRANK PREZIOSO	0	0	0	0	0	0	0	0
				PROPRIETARY	0	0	0	0	0	0	0	0
				HY STRUCTURED FINANCE JV US Total	0	0	0	0	0	0	0	0
				HIGH YIELD - AME Total	8,414,452,381	16,074,522	(860,636,026)	0	0	23,883,974	9,306,899,857	8,428,261,832
			HIGH YIELD LATAM US									
			HY CORPORATES LATAM									
				MATTY D./ALVAREZ, JIMENEZ, F.	228,843,946	6,282,012	(32,824,448)	0	8,365,723	0	263,752,106	230,927,658
				HY CORPORATES LATAM Total	228,843,946	6,282,012	(32,824,448)	0	8,365,723	0	263,752,106	230,927,658
			HY NPLS LATAM									
				MATTY D./ALVAREZ, JIMENEZ, F.	93,362,860	0	0	0	0	0	93,362,860	93,362,860
					75,657,682	0	0	0	0	0	75,657,682	75,657,682
				HY NPLS LATAM Total	169,020,542	0	0	0	0	0	169,020,542	169,020,542
				HIGH YIELD LATAM US Total	397,864,488	6,282,012	(32,824,448)	0	8,365,723	0	432,772,648	399,948,200
			HIGH YIELD Total		8,812,316,869	16,356,534	(913,462,474)	0	8,365,723	23,883,974	9,741,672,505	8,828,210,032
			IMD CORPORATE									
			CORPORATE AMERICAS									
			NB LEHMAN ALLOCATIONS									
				UNASSIGNED	0	0	0	0	(322,791)	2,859,700	2,831,181,741	2,536,909
				NB LEHMAN ALLOCATIONS Total	0	0	0	0	(322,791)	2,859,700	2,831,181,741	2,536,909
			PARTNERSHIP AMERICAS									
				UNASSIGNED	410,996	0	0	0	0	0	410,996	410,996
				PARTNERSHIP AMERICAS Total	410,996	0	0	0	0	0	410,996	410,996
			CORPORATE AMERICAS Total		410,996	0	0	0	(322,791)	2,859,700	2,831,592,737	2,947,905
			IMD CORPORATE Total		410,996	0	0	0	(322,791)	2,859,700	2,831,592,737	2,947,905
			LEVERAGED FINANCE									
			LF AMERICAS									
			LF LOAN HOLDS									
				UNASSIGNED	118,568,726	0	0	0	0	0	118,568,726	118,568,726
				LF LOAN HOLDS Total	118,568,726	0	0	0	0	0	118,568,726	118,568,726
			LF LOANS									
				UNASSIGNED	1,070,713,791	0	0	0	0	0	1,070,713,791	1,070,713,791
				LF LOANS Total	1,070,713,791	0	0	0	0	0	1,070,713,791	1,070,713,791
			LF AMERICAS Total		1,189,282,517	0	0	0	0	0	1,189,282,517	1,189,282,517
			LEVERAGED FINANCE Total		1,189,282,517	0	0	0	0	0	1,189,282,517	1,189,282,517
			LIQUID MARKETS AMERICAS									
			AMERICAS CASH									
			OTHER									
				UNASSIGNED	0	0	0	0	0	67	67	67
				Eric J. Johnston	101,706,557	0	(40,232)	0	0	0	101,706,557	101,706,557
				OTHER Total	101,706,557	0	(40,232)	0	0	67	101,706,624	101,706,624
			HEALTHCARE									
				Paul J. Sangimino	0	0	(7,211)	0	0	0	0	0
				Kenneth M. Sheldon	5,015,509	0	(1,894,309)	0	0	0	5,015,509	5,015,509
				Ryan E. Romanowski	6,017	0	(70,703)	0	0	0	6,017	6,017
				Woojin Choi	0	0	0	0	0	0	0	0
				HEALTHCARE Total	5,020,526	0	(1,972,223)	0	0	0	5,020,526	5,020,526
			TECHNOLOGY									
				UNASSIGNED	5,304,376	0	0	0	0	0	5,304,376	5,304,376
				Eric J. Johnston	0	0	0	0	0	0	0	0
				COURTNEY DI TULLIO	621,301	0	(610)	0	0	0	621,301	621,301
				IAN LINDE	341,053	0	(150,872)	0	0	0	341,053	341,053
				Pascal D. Bandler	12,832,977	0	(39,376,075)	0	0	0	12,832,977	12,832,977
				SCOTT BROOKS	115,220	0	(1,272)	0	0	0	115,220	115,220
				TECHNOLOGY Total	19,214,927	0	(39,629,334)	0	0	0	19,214,927	19,214,927
			AGENCY DESK OTC TRADING									
				Imad S. Labban	0	0	0	0	0	0	0	0
				AGENCY DESK OTC TRADING Total	0	0	0	0	0	0	0	0
			AVERAGE PRICE ACCOUNT									
				UNASSIGNED	45	0	0	0	0	0	45	45
				Eric J. Johnston	5,147,375	97	(23,835,495)	0	0	0	5,147,278	5,147,278
				AVERAGE PRICE ACCOUNT Total	5,147,420	97	(23,835,495)	0	0	0	5,147,323	5,147,323
			BASIC MATERIALS									
				UNASSIGNED	(45,642,062)	0	(10,371,625)	0	0	0	(45,642,062)	(45,642,062)
				Christopher O. Toolan	109,007,816	0	(40,973)	0	0	0	109,007,816	109,007,816
				Jayne Munnely	101,856	0	(65,994)	0	0	0	101,856	101,856
				BASIC MATERIALS Total	63,467,610	0	(10,478,592)	0	0	0	63,467,610	63,467,610
			CASH DIRECT MKT ACCESS									
				Eric Johnston	0	0	0	0	0	0	0	0
				CASH DIRECT MKT ACCESS Total	0	0	0	0	0	0	0	0
			CASH DIRECT TO MODEL									
				Eric J. Johnston	283,442	0	(92)	0	3,155,235	0	3,438,708	3,438,677
				Eric Johnston	12,966	0	(6,520)	0	0	0	12,966	12,966
				CASH DIRECT TO MODEL Total	296,408	0	(6,612)	0	3,155,235	0	3,451,672	3,451,643
			CONSUMER PRODUCTS									
				UNASSIGNED	35,190,264	0	0	0	0	0	35,190,264	35,190,264
				Jason B. Fernberg	9,951,553	0	(21,347,032)	0	0	0	9,951,553	9,951,553
				Paul J. Sangimino	(101,802)	0	0	0	0	0	(101,802)	(101,802)
				Robin Halpern	5,360,078	0	(222,953)	0	0	0	5,360,078	5,360,078
				Tim O'Neill	5,083,181	0	(3,120,270)	0	0	0	5,083,181	5,083,181
				CONSUMER PRODUCTS Total	55,483,274	0	(24,690,255)	0	0	0	55,483,274	55,483,274
			EMG EQUITIES-AMERICAS									
				UNASSIGNED	0	0	0	0	0	0	0	0
				Jeffrey Radtke	6,925	0	(37,138)	0	0	0	6,925	6,925
				Kenneth G. McHugh	1,472,951	0	(5,490,004)	0	5,895,211	0	7,374,371	7,368,162
				EMG EQUITIES-AMERICAS Total	1,479,876	0	(5,527,142)	0	5,895,211	0	7,381,296	7,375,087
			ENERGY									
				James Gallagher	2,962,688	0	(4,826,625)	0	0	0	2,962,688	2,962,688
				Paul Bell	(3,518)	0	(37,547)	0	0	0	(3,518)	(3,518)
				ENERGY Total	3,006,306	0	(4,864,272)	0	0	0	3,006,306	3,006,306
			FINANCIAL INSTITUTIONS									
				UNASSIGNED	19,024,694	0	(4,286,129)	0	0	0	19,024,694	19,024,694
				Eric J. Johnston	9,471,642	0	(1,796,549)	0	0	0	9,471,642	9,471,642
				James M. Everett, Jr.	16,119	0	(24,243)	0	0	0	16,119	16,119

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	LIQUID MARKETS AMERICA	AMERICAS CASH	FINANCIAL INSTITUTIONS	Matthew W. Murphy	75	0	0	0	0	0	75	75
				Michael Dick	14,063,490	0	(1,841)	0	0	0	14,063,490	14,063,490
				Ryan Abrahamson	1,943,655	0	(86,501)	0	0	0	1,943,655	1,943,655
				FINANCIAL INSTITUTIONS Total	44,519,675	0	(6,177,363)	0	0	0	44,519,675	44,519,675
			LX PLATFORM									
				MICHAEL BLEICH	649	0	(27)	0	0	0	649	649
				LX PLATFORM Total	649	0	(27)	0	0	0	649	649
			PORTFOLIO-CASH ECON JV									
				Imad S. Labban	232,500	0	(294,397)	0	5,352,111	0	5,889,078	5,584,611
				PORTFOLIO-CASH ECON JV Total	232,500	0	(294,397)	0	5,352,111	0	5,889,078	5,584,611
			TELECOMMEDIA									
				UNASSIGNED	(330,249)	0	(35)	0	0	0	83,144,742	(330,249)
				Wooin Choi	8,385,575	0	(518,883)	0	0	0	8,385,575	8,385,575
				Pascal D Bandler	0	0	0	0	0	0	0	0
				John Boyce	6,345,390	0	(14,265)	0	0	0	6,345,390	6,345,390
				Ryan Munch	14,478,735	0	0	0	0	0	14,478,735	14,478,735
				TELECOMMEDIA Total	28,879,451	0	(533,183)	0	0	0	112,354,442	28,879,451
			WHOLESALE BUSINESS									
				Imad S. Labban	74,277	0	(133,663)	0	866,035	0	960,312	960,312
				WHOLESALE BUSINESS Total	74,277	0	(133,663)	0	866,035	0	960,312	960,312
			AMERICAS CASH Total		328,529,456	97	(118,082,790)	0	15,288,592	67	427,403,712	343,818,018
			EVENT DRIVEN-AMERICAS									
			AVERAGE PRICE ACCOUNT									
				Clifford B Ackers	0	3,901,128	0	0	0	0	(3,901,128)	(3,901,128)
				AVERAGE PRICE ACCOUNT Total	0	3,901,128	0	0	0	0	(3,901,128)	(3,901,128)
			EVENT DRIVEN FACILITATION									
				Clifford B Ackers	109,724,993	28,409,468	(30,276,944)	0	0	0	81,315,525	81,315,525
				EVENT DRIVEN FACILITATION Total	109,724,993	28,409,468	(30,276,944)	0	0	0	81,315,525	81,315,525
			RISK ARB AMERICAS									
				Clifford B Ackers	95,057,543	12,909,843	(21,316,412)	0	0	0	111,015,910	82,147,700
				RISK ARB AMERICAS Total	95,057,543	12,909,843	(21,316,412)	0	0	0	111,015,910	82,147,700
			EVENT DRIVEN-AMERICAS Total		294,762,536	45,220,439	(61,593,356)	0	0	0	188,430,307	158,562,097
			FLOW VOLATILITY AMERICAS									
			CORRELATION - FLOW									
				John Minervini	77,246,567	914,214	(70,430,083)	0	0	0	76,332,353	76,332,353
				CORRELATION - FLOW Total	77,246,567	914,214	(70,430,083)	0	0	0	76,332,353	76,332,353
			EXCHANGE TRADED FUNDS									
				Jared Dillan	512,266,324	77,592	(260,839,856)	0	0	0	772,934,584	512,188,732
				EXCHANGE TRADED FUNDS Total	512,266,324	77,592	(260,839,856)	0	0	0	772,934,584	512,188,732
			INDEX - FLOW									
				UNASSIGNED	4,499,252	0	(8,855,572)	0	0	39,882,616	44,381,868	44,381,868
				Gerardo A. Doriani	0	0	(191,498)	0	0	0	0	0
				Ami Mehrotra	5,518,886	0	(798,207)	0	0	0	5,518,886	5,518,886
				Joseph J. Corcoran	0	0	0	0	0	0	0	0
				Joshua Spitz	51,578,055	0	(27,710,916)	0	0	0	51,578,055	51,578,055
				Michael A. Schmanske	801,968,212	11,511,676	(1,476,002,006)	0	0	0	589,557,534	589,557,534
				INDEX - FLOW Total	662,665,405	11,511,676	(1,512,559,000)	0	0	39,882,616	691,036,343	691,036,343
			INDEX ARB									
				Jared Dillan	49,454,245	1,567,410	(141,975)	0	0	0	47,886,835	47,886,835
				INDEX ARB Total	49,454,245	1,567,410	(141,975)	0	0	0	47,886,835	47,886,835
			JV TRADING									
				UNASSIGNED	(494,352)	0	(52,919)	0	0	0	(494,352)	(494,352)
				Ami Mehrotra	107,021,637	0	(6,147,730)	0	0	0	107,021,637	107,021,637
				Max Kleban	16,159,550	650,940	(6,307,718)	0	0	0	15,508,610	15,508,610
				JV TRADING Total	122,686,835	650,940	(11,598,367)	0	0	0	122,035,895	122,035,895
			OTHER FLOW VOL AMERICA									
				UNASSIGNED	39,280,355	751,392	(266,577,808)	0	0	0	1,797,460,255	38,528,963
				Jared Dillan	12,157,096	0	(2,370,140)	0	0	0	12,157,096	12,157,096
				Ami Mehrotra	59,511,561	91,264	(85,949,030)	0	0	0	59,420,297	59,420,297
				Joseph J. Corcoran	2,525,608	0	(10,073,279)	0	0	0	2,525,608	2,525,608
				Joshua Spitz	0	0	0	0	0	0	0	0
				Michael A. Schmanske	0	0	0	0	0	0	0	0
				ERIC SCHLANGER	0	0	0	0	0	0	0	0
				Eric J. Schlanger	0	0	0	0	0	0	0	0
				Tian Yu	0	0	0	0	0	0	0	0
				OTHER FLOW VOL AMERICA Total	113,474,620	842,656	(264,970,257)	0	0	0	1,871,563,256	112,631,964
			SINGLE STOCK - FLOW									
				UNASSIGNED	42,409,619	0	(156,910,200)	0	0	0	42,409,619	42,409,619
				Ami Mehrotra	324,075,196	3,332,340	(196,770,034)	0	0	0	320,742,856	320,742,856
				Joseph J. Corcoran	9,940,430	0	(9,616,569)	0	0	0	9,940,430	9,940,430
				Michael A. Schmanske	130,487	120	(4,178,901)	0	0	0	130,367	130,367
				ERIC SCHLANGER	781,831	0	0	0	0	0	781,831	781,831
				Eric J. Schlanger	235,009,949	0	(516,317,316)	0	0	0	235,009,949	235,009,949
				Tian Yu	597,165,111	14,481,213	(387,819,465)	0	0	0	582,883,898	582,883,898
				Brian Blast	277,682,752	0	(292,534,712)	0	0	0	277,682,752	277,682,752
				Brian T. Finn	(622,684,013)	365,540	(180,605,793)	0	0	0	(623,049,553)	(623,049,553)
				David Fillmore	108,748,779	0	(64,732,232)	0	0	0	108,748,779	108,748,779
				Eric J. Schlanger	552,389,961	101,526	(437,755,130)	0	0	0	552,288,435	552,288,435
				Howard Alexander	340,250,858	18,182	(555,678,198)	0	0	0	340,232,676	340,232,676
				SINGLE STOCK - FLOW Total	1,865,900,960	18,298,921	(2,602,718,550)	0	0	0	1,847,602,039	1,847,602,039
			FLOW VOLATILITY AMERICAS Total		3,403,694,956	33,963,411	(4,623,258,068)	0	0	39,882,616	5,423,391,505	3,409,714,161
			LGM LAT AM									
			LGM LAT AM CASH									
				UNASSIGNED	(3,908)	0	0	0	0	0	(3,908)	(3,908)
				Frank N. Rao	8,544	0	(1,091)	0	0	0	8,544	8,544
				LGM LAT AM CASH Total	4,636	0	(1,091)	0	0	0	4,636	4,636
			LGM LAT AM Total		4,636	0	(1,091)	0	0	0	4,636	4,636
			PORTFOLIO AMERICAS									
			AVERAGE PRICE ACCOUNT									
				UNASSIGNED	64,431,629	1,255,698	(7,848,065)	0	0	0	63,175,931	63,175,931
				Eric J. Johnston	82,617	1,091,355	(21,057)	0	0	0	(988,738)	(988,738)
				AVERAGE PRICE ACCOUNT Total	64,514,246	2,337,053	(7,869,122)	0	0	0	62,177,193	62,177,193
			GUARANTEED OPEN/CLOSE									
				Imad S. Labban	1,223,667	532	(226,309)	0	0	0	1,223,135	1,223,135
				GUARANTEED OPEN/CLOSE Total	1,223,667	532	(226,309)	0	0	0	1,223,135	1,223,135
			GUARANTEED VWAP									
				Imad S. Labban	123,423	4,591	(206,148)	0	0	0	118,832	118,832
				GUARANTEED VWAP Total	123,423	4,591	(206,148)	0	0	0	118,832	118,832

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	LIQUID MARKETS AMERICAS	PORTFOLIO AMERICAS	PROGRAMS BLIND RISK	Andrew A. Elmer John Minervini	13,758,911 152,745,143	335,152 3,104,195	0 (139,399,677)	0 0	0 0	0 23,673	13,424,749 149,664,621	13,424,749 149,664,621
			PROGRAMS BLIND RISK Total		166,505,054	3,439,357	(148,520,414)	0	0	23,673	163,089,370	163,089,370
			SECTOR TRADING		0	0	0	0	0	0	0	0
			SECTOR TRADING Total	John Minervini	0	0	0	0	0	0	0	0
			PORTFOLIO AMERICAS Total		170,976,566	5,785,516	(158,044,109)	0	3,256,491	23,673	318,600,927	168,471,214
			SYSTEMATIC TRADING AMER									
			AMM									
			AMM Total	Kirill G. Gelman	514,747,102	12,191,067	(2,430,430,691)	0	0	1,529,056	1,893,933,258	504,085,091
			DELTA ONE - NQUANTS									
			DELTA ONE - NQUANTS Total	UNASSIGNED Olivier Durandet Xiaolong Mou	1,862,077 23,198,092 0	0 71,327 0	(3,385,360) (94,775,149) 0	0 0 0	1,125,421 0 0	0 0 0	3,312,124 23,116,765 0	2,987,498 23,116,765 0
			DELTA ONE - NQUANTS Total		25,050,169	71,327	(40,160,509)	0	1,125,421	0	26,428,889	26,104,263
			HIGH FREQUENCY TRADING									
			HIGH FREQUENCY TRADING Total	Michael Edward Bleich	159,087,592	0	(182,260,223)	0	0	0	159,087,592	159,087,592
			SYSTEMATIC TRADING AMER Total		698,884,863	12,262,394	(2,652,851,623)	0	1,125,421	1,529,056	2,079,449,739	689,276,946
			LIQUID MARKETS AMERICAS Total		4,806,873,013	97,131,857	(7,403,831,057)	0	19,670,504	41,435,412	8,443,280,626	4,770,847,072
			MFI FIXED INCOME									
			MFI FIXED INCOME-AMERICAS									
			FIXED INSTITUTIONAL - AMERICAS									
			FIXED INSTITUTIONAL - AMERICAS Total	UNASSIGNED	882,303	0	0	0	7,791	1,330,751	133,526,669	2,220,845
			LIQUIDITY									
			LIQUIDITY Total	UNASSIGNED	0	0	0	0	0	2,268,817	2,268,817	2,268,817
			MFI FIXED INCOME-AMERICAS Total		882,303	0	0	0	7,791	3,599,568	135,795,486	4,489,662
			MFI FIXED INCOME Total		882,303	0	0	0	7,791	3,599,568	135,795,486	4,489,662
			MFI SUPPORT									
			MFI SUPPORT - AMERICAS									
			FUNDS ADMIN AMERICAS									
			FUNDS ADMIN AMERICAS Total	UNASSIGNED	0	0	0	0	0	54,474,817	54,474,817	54,474,817
			MFI CORP AMERICAS									
			MFI CORP AMERICAS Total	UNASSIGNED	0	0	0	0	0	85,030,995	125,268,995	85,030,995
			MISCELLANEOUS-ISA									
			MISCELLANEOUS-ISA Total	UNASSIGNED	91,773,717	0	0	0	0	65,964,273	157,737,990	157,737,990
			MFI SUPPORT - AMERICAS Total		91,773,717	0	0	0	0	205,470,085	337,481,802	297,243,802
			MFI SUPPORT Total		91,773,717	0	0	0	0	205,470,085	337,481,802	297,243,802
			MORTGAGE CAP DIV PRE-ALLOC									
			MORT CAP DIV AMER PRE-ALL									
			DIVISIONAL ADMIN AMER									
			DIVISIONAL ADMIN AMER Total	Matthae C. Miller/Beth Pearson Frenzel	42,051,205	0	0	0	0	0	42,051,205	42,051,205
			MORT CAP DIV AMER PRE-ALL Total		42,051,205	0	0	0	0	0	42,051,205	42,051,205
			MORTGAGE CAP DIV PRE-ALLOC Total		42,051,205	0	0	0	0	0	42,051,205	42,051,205
			MUNICIPALS									
			MUNI DERIVATIVES									
			MUNIS DERIVATIVES									
			MUNIS DERIVATIVES Total	UNASSIGNED Denis J. Burlage Gregory Shlonsky Guy J. Murray	21,257,430 44,843,937 2,826,874,838 111,908,438	0 0 0 0	0 0 (215,935,377) (92,783,589)	0 3,664,150 0 0	48,390,105 0 0 1,640,403	0 0 3,042,710,216 206,341,439	69,647,535 44,843,937 2,826,874,838 113,557,841	69,647,535 44,843,937 2,826,874,838 113,557,841
			MUNI DERIVATIVES Total		3,004,884,643	0	(308,618,975)	3,664,150	50,039,508	0	3,367,207,278	3,054,924,151
			MUNI DERIVATIVES Total		3,004,884,643	0	(308,618,975)	3,664,150	50,039,508	0	3,367,207,278	3,054,924,151
			MUNICIPAL BONDS									
			MUNI CORPORATE									
			MUNI CORPORATE Total	Francis E. Murphy JERRY RIZZIERI	974,718,544 126,005,000	0 0	(207,290) 0	0 0	0 0	0 0	974,925,835 126,005,000	974,718,544 1,100,723,544
			MUNI CORPORATE Total		1,100,723,544	0	(207,290)	0	0	0	1,100,930,835	1,100,723,544
			PROPRIETARY									
			PROPRIETARY Total	James McGinley William F. Connors	508,940,102 0	0 0	(29,594,452) 0	0 0	0 0	0 0	538,534,554 538,534,554	508,940,102 508,940,102
			PROPRIETARY Total		508,940,102	0	(29,594,452)	0	0	0	538,534,554	508,940,102
			SECONDARY									
			SECONDARY Total	Adam Root James U. Van Metre Jody T. Scharf Justin H. Arabadzisz Thomas G. Uschok William J. Hopke	8,249,437 0 16,282,610 6,768,289 5,015,387 1,739,688	0 0 0 0 0 0	0 0 (892,565) 0 0 (892,565)	0 0 0 0 0 0	0 0 0 0 0 0	8,249,437 0 17,175,175 6,768,289 5,015,387 1,739,688	8,249,437 0 16,282,610 6,768,289 5,015,387 1,739,688	
			SECONDARY Total		38,055,411	0	(892,565)	0	0	0	38,947,978	38,055,411
			SECONDARY HIGH YIELD									
			SECONDARY HIGH YIELD Total	Todd A. Carnevale	675,193,639	0	(9,514,169)	0	0	0	734,707,809	675,193,639
			SECONDARY HIGH YIELD Total		675,193,639	0	(9,514,169)	0	0	0	734,707,809	675,193,639
			SHORT TERM									
			SHORT TERM Total	David T. Lo Francis E. Murphy Katherine S. Ryan MURPHY Ronald A. Stack	0 225,188,909 979,308 0 149,439,526	0 0 0 0 0	0 (143,291) 0 0 0	0 0 0 0 0	11,882,278 0 (11,882,278) (11,882,278) 0	0 0 0 0 0	11,882,278 225,332,199 979,308 0 149,439,526	11,882,278 225,188,909 979,308 0 149,439,526
			SHORT TERM Total		375,607,743	0	(143,291)	0	0	0	375,751,033	375,607,743
			STRUCTURED PRODUCTS									
			STRUCTURED PRODUCTS Total	Daniel C. Singer Michael Whang SINGER	297,997,915 0 0	0 0 0	(10,252,700) 0 0	0 0 0	0 0 0	0 0 0	308,250,615 0 0	297,997,915 0 0
			STRUCTURED PRODUCTS Total		297,997,915	0	(10,252,700)	0	0	0	308,250,615	297,997,915
			UNDERWRITING									
			UNDERWRITING Total	LEHMAN HOUSING	139,708,502	0	(9,098)	0	0	649,658	140,367,258	140,358,160
			UNDERWRITING Total		139,708,502	0	(9,098)	0	0	649,658	140,367,258	140,358,160
			MUNICIPAL BONDS Total		3,195,258,956	0	(100,613,565)	0	0	649,658	3,237,490,089	3,136,876,514
			MUNICIPALS Total		6,141,111,499	0	(409,232,540)	3,664,150	50,039,508	649,658	6,004,697,358	6,191,800,665

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS												
NEUBERGER BERMAN PRIV ASST MGT												
PAM AMERICAS												
PAM CORPORATE												
				UNASSIGNED	70,960,114	0	0	0	0	109,970,240	592,198,914	592,198,914
				PAM CORPORATE Total	70,960,114	0	0	0	0	109,970,240	592,198,914	592,198,914
PAM MM												
				UNASSIGNED	0	0	(1,224)	0	0	450,000	451,224	450,000
				PAM MM Total	0	0	(1,224)	0	0	450,000	451,224	450,000
				PAM AMERICAS Total	70,960,114	0	(1,224)	0	0	110,420,240	592,650,138	592,648,914
				NEUBERGER BERMAN PRIV ASST MGT Total	70,960,114	0	(1,224)	0	0	110,420,240	592,650,138	592,648,914
OTHER												
OTHER BANKING INDUST AMER												
HG FIRM RELAT LOANS AMER												
				UNASSIGNED	930,045,513	0	0	0	0	0	930,045,513	930,045,513
				HG FIRM RELAT LOANS AMER Total	930,045,513	0	0	0	0	0	930,045,513	930,045,513
HY FIRM RELAT LOANS AMER												
				UNASSIGNED	225,826,959	0	0	0	0	0	225,826,959	225,826,959
				HY FIRM RELAT LOANS AMER Total	225,826,959	0	0	0	0	0	225,826,959	225,826,959
HY LOAN HOLDS AMER												
				UNASSIGNED	596,494	0	0	0	0	0	596,494	596,494
				HY LOAN HOLDS AMER Total	596,494	0	0	0	0	0	596,494	596,494
OTHER BANKING INDUST AMER												
				UNASSIGNED	411,842,744	0	0	0	0	0	411,842,744	411,842,744
				OTHER BANKING INDUST AMER Total	411,842,744	0	0	0	0	0	411,842,744	411,842,744
				OTHER BANKING INDUST AMER Total	1,568,311,710	0	0	0	0	0	1,568,311,710	1,568,311,710
				OTHER Total	1,568,311,710	0	0	0	0	0	1,568,311,710	1,568,311,710
PIM PRE-ALLOCATED												
DOMESTIC												
NEW YORK												
				UNASSIGNED	4	0	(1)	0	0	15,679,406	46,104,423	15,679,410
				NEW YORK Total	4	0	(1)	0	0	15,679,406	46,104,423	15,679,410
PIM ATLANTA												
				UNASSIGNED	0	0	0	0	0	1,835,244	1,835,244	1,835,244
				PIM ATLANTA Total	0	0	0	0	0	1,835,244	1,835,244	1,835,244
PIM BOSTON												
				UNASSIGNED	0	0	0	0	0	2,768,218	2,768,218	2,768,218
				PIM BOSTON Total	0	0	0	0	0	2,768,218	2,768,218	2,768,218
PIM CHICAGO- LASALLE												
				UNASSIGNED	0	0	0	0	0	7,646,153	7,646,153	7,646,153
				PIM CHICAGO- LASALLE Total	0	0	0	0	0	7,646,153	7,646,153	7,646,153
PIM DALLAS												
				UNASSIGNED	0	0	0	0	0	2,969,495	2,969,495	2,969,495
				PIM DALLAS Total	0	0	0	0	0	2,969,495	2,969,495	2,969,495
PIM LOS ANGELES												
				UNASSIGNED	6	0	0	0	0	8,159,039	8,159,045	8,159,045
				PIM LOS ANGELES Total	6	0	0	0	0	8,159,039	8,159,045	8,159,045
PIM PALM BEACH												
				UNASSIGNED	0	0	(672)	0	0	3,151,589	3,152,261	3,151,589
				PIM PALM BEACH Total	0	0	(672)	0	0	3,151,589	3,152,261	3,151,589
PIM PARK AVENUE AM												
				UNASSIGNED	0	0	0	0	0	0	0	0
				PIM PARK AVENUE AM Total	0	0	0	0	0	0	0	0
PIM PHILADELPHIA												
				UNASSIGNED	0	0	0	0	0	854,762	854,762	854,762
				PIM PHILADELPHIA Total	0	0	0	0	0	854,762	854,762	854,762
PIM SAN FRANCISCO												
				UNASSIGNED	0	0	0	0	0	7,991,392	7,991,392	7,991,392
				PIM SAN FRANCISCO Total	0	0	0	0	0	7,991,392	7,991,392	7,991,392
				DOMESTIC Total	10	0	(673)	0	0	51,055,298	81,480,993	51,055,308
LATIN AMERICA												
PIM BUENOS AIRES												
				UNASSIGNED	0	0	0	0	0	0	0	0
				PIM BUENOS AIRES Total	0	0	0	0	0	0	0	0
PIM MIAMI												
				UNASSIGNED	0	0	(967)	0	0	2,149,476	2,150,443	2,149,476
				PIM MIAMI Total	0	0	(967)	0	0	2,149,476	2,150,443	2,149,476
				LATIN AMERICA Total	0	0	(967)	0	0	2,149,476	2,150,443	2,149,476
PIM MANAGEMENT												
PIM MGMT AMERICAS												
				UNASSIGNED	7,497	0	0	0	0	0	7,497	7,497
				PIM MGMT AMERICAS Total	7,497	0	0	0	0	0	7,497	7,497
				PIM MANAGEMENT Total	7,497	0	0	0	0	0	7,497	7,497
				PIM PRE-ALLOCATED Total	7,507	0	(1,640)	0	0	53,204,774	83,638,933	53,212,281
PRIVATE EQUITY												
CORPORATE AMERICA												
DPEF												
				UNASSIGNED	22,276,461	0	0	0	0	507,954	22,784,415	22,784,415
				DPEF Total	22,276,461	0	0	0	0	507,954	22,784,415	22,784,415
PARTNERSHIP ACCOUNT												
				UNASSIGNED	28,424,384	0	0	0	0	0	28,424,384	28,424,384
				PARTNERSHIP ACCOUNT Total	28,424,384	0	0	0	0	0	28,424,384	28,424,384
PRE-TAX PLAN												
				UNASSIGNED	0	0	0	0	0	0	0	0
				PRE-TAX PLAN Total	0	0	0	0	0	0	0	0
				CORPORATE AMERICA Total	50,700,845	0	0	0	0	507,954	51,208,799	51,208,799
CREDIT RELATED AMERICAS												
CDO PE AMERICAS												
				UNASSIGNED	40,013,496	0	0	0	3,107,419	0	43,120,916	43,120,916
				GORAN PULJIC	81,105,291	0	0	0	0	0	81,105,291	81,105,291
				TK Natsyan	262,660	0	0	0	0	0	262,660	262,660
				CDO PE AMERICAS Total	121,381,447	0	0	0	3,107,419	0	124,488,867	124,488,867
GLOBAL MEZZANINE AMERICAS												
				UNASSIGNED	337,483,275	0	0	0	0	0	337,483,275	337,483,275
				GLOBAL MEZZANINE AMERICAS Total	337,483,275	0	0	0	0	0	337,483,275	337,483,275

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	PRIVATE EQUITY	CREDIT RELATED AMERICAS										
		LOAN OPPORTUNITY FUND AMERICAS										
				UNASSIGNED	19,437,838	0	0	0	0	0	19,437,838	19,437,838
				LOAN OPPORTUNITY FUND AMERICAS Total	19,437,838	0	0	0	0	0	19,437,838	19,437,838
				CREDIT RELATED AMERICAS Total	478,302,560	0	0	0	3,107,419	0	481,409,980	481,409,980
		INFRASTRUCTURE AMERICA										
		GLOBAL INFRASTRUCTURE AMER										
				UNASSIGNED	14,821,751	0	0	0	0	206,799,714	206,997,891	221,821,465
				GLOBAL INFRASTRUCTURE AMER Total	14,821,751	0	0	0	0	206,799,714	206,997,891	221,821,465
		MLP OPPORTUNITY FUND										
				UNASSIGNED	160,334,681	0	0	0	0	0	160,334,681	160,334,681
				MLP OPPORTUNITY FUND Total	160,334,681	0	0	0	0	0	160,334,681	160,334,681
		MLP PROP FUND										
				UNASSIGNED	445,413,876	0	0	0	0	0	445,413,876	445,413,876
				MLP PROP FUND Total	445,413,876	0	0	0	0	0	445,413,876	445,413,876
				INFRASTRUCTURE AMERICA Total	626,570,308	0	0	0	0	206,799,714	871,746,448	827,370,022
		LBAIM AMERICAS										
		FUND OF FUNDS AMERICAS										
				UNASSIGNED	227,945,886	0	0	0	0	0	289,985,147	227,945,886
				FUND OF FUNDS AMERICAS Total	227,945,886	0	0	0	0	0	289,985,147	227,945,886
				LBAIM AMERICAS Total	227,945,886	0	0	0	0	0	289,985,147	227,945,886
		MAP AMERICAS										
		3RD PARTY RELATIONSHIPS										
				UNASSIGNED	0	0	(33,570)	0	0	0	33,570	0
				3RD PARTY RELATIONSHIPS Total	0	0	(33,570)	0	0	0	33,570	0
				MAP AMERICAS Total	0	0	(33,570)	0	0	0	33,570	0
		MERCH BNK AMERICA										
		MB ADMIN AMERICAS										
				UNASSIGNED	0	0	0	0	0	0	0	0
				MB ADMIN AMERICAS Total	0	0	0	0	0	0	0	0
		MB I, II, III AMERICAS										
				UNASSIGNED	114,632,861	0	0	0	0	0	114,632,861	114,632,861
				MB I, II, III AMERICAS Total	114,632,861	0	0	0	0	0	114,632,861	114,632,861
		MB IV AMERICAS										
				UNASSIGNED	8,232,747	0	0	0	0	0	8,232,747	8,232,747
				MB IV AMERICAS Total	8,232,747	0	0	0	0	0	8,232,747	8,232,747
				MERCH BNK AMERICA Total	122,865,608	0	0	0	0	0	122,865,608	122,865,608
		PFIG-AMERICAS										
		ALTERNATIVE INV SOLUTION										
				UNASSIGNED	24,824,961	0	0	0	0	0	24,824,961	24,824,961
				ALTERNATIVE INV SOLUTION Total	24,824,961	0	0	0	0	0	24,824,961	24,824,961
		CO-INVESTMENTS AMER										
				UNASSIGNED	315,495,295	0	0	0	0	0	315,495,295	315,495,295
				CO-INVESTMENTS AMER Total	315,495,295	0	0	0	0	0	315,495,295	315,495,295
		CROSSROADS AMER										
				UNASSIGNED	310,914,863	0	0	0	0	0	417,421,995	310,914,863
				CROSSROADS AMER Total	310,914,863	0	0	0	0	0	417,421,995	310,914,863
		FUND OF FUNDS AMER										
				UNASSIGNED	148,418,667	0	0	0	0	0	148,418,667	148,418,667
				FUND OF FUNDS AMER Total	148,418,667	0	0	0	0	0	148,418,667	148,418,667
		SECONDARY OPP AMER										
				UNASSIGNED	56,832,999	0	0	0	0	0	56,832,999	56,832,999
				SECONDARY OPP AMER Total	56,832,999	0	0	0	0	0	56,832,999	56,832,999
				PFIG-AMERICAS Total	856,486,785	0	0	0	0	0	962,993,917	856,486,785
		PRIVATE FUNDS MARKETING AM										
		SALES & MARKETING AMERICA										
				UNASSIGNED	0	0	0	0	0	0	0	0
				SALES & MARKETING AMERICA Total	0	0	0	0	0	0	0	0
				PRIVATE FUNDS MARKETING AM Total	0	0	0	0	0	0	0	0
		REAL ESTATE AMERICAS										
		RE MEZZ I AMERICAS										
				UNASSIGNED	111,882,911	0	0	0	0	0	111,882,911	111,882,911
				RE MEZZ I AMERICAS Total	111,882,911	0	0	0	0	0	111,882,911	111,882,911
		RE MEZZ II AMERICAS										
				UNASSIGNED	476,205,016	0	0	0	0	0	476,205,016	476,205,016
				RE MEZZ II AMERICAS Total	476,205,016	0	0	0	0	0	476,205,016	476,205,016
		REAL ESTATE AMERICAS ADMIN										
				UNASSIGNED	0	0	0	0	0	600,000	600,000	600,000
				REAL ESTATE AMERICAS ADMIN Total	0	0	0	0	0	600,000	600,000	600,000
		REAL ESTATE DIRECT										
				UNASSIGNED	358,119,916	0	0	0	0	0	358,119,916	358,119,916
				REAL ESTATE DIRECT Total	358,119,916	0	0	0	0	0	358,119,916	358,119,916
		REAL ESTATE I AMERICAS										
				UNASSIGNED	81,586,094	0	0	0	0	0	81,586,094	81,586,094
				REAL ESTATE I AMERICAS Total	81,586,094	0	0	0	0	0	81,586,094	81,586,094
		REAL ESTATE II AMERICAS										
				UNASSIGNED	89,845,516	0	0	0	0	0	89,845,516	89,845,516
				REAL ESTATE II AMERICAS Total	89,845,516	0	0	0	0	0	89,845,516	89,845,516
		REAL ESTATE III AMERICAS										
				UNASSIGNED	252,390,745	0	0	0	0	0	252,390,745	252,390,745
				REAL ESTATE III AMERICAS Total	252,390,745	0	0	0	0	0	252,390,745	252,390,745
				REAL ESTATE AMERICAS Total	1,370,630,198	0	0	0	0	600,000	1,370,630,198	1,370,630,198
		VENTURE CAPITAL AMERICAS										
		COMMUNICATIONS AMERICAS										
				UNASSIGNED	522,758	0	0	0	0	0	522,758	522,758
				COMMUNICATIONS AMERICAS Total	522,758	0	0	0	0	0	522,758	522,758
		VENTURE CAPITAL AMERICAS										
				UNASSIGNED	217,420,642	0	0	0	0	0	217,420,642	217,420,642
				VENTURE CAPITAL AMERICAS Total	217,420,642	0	0	0	0	0	217,420,642	217,420,642
				VENTURE CAPITAL AMERICAS Total	217,943,400	0	0	0	0	0	217,943,400	217,943,400
				PRIVATE EQUITY Total	3,944,845,590	0	(33,570)	0	3,107,419	207,907,668	4,368,817,067	4,155,860,678
				REAL ESTATE								
				REAL ESTATE-AMERICAS								

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	REAL ESTATE	REAL ESTATE-AM	CMBS INVESTMT GRD-AMERICA	John E. Beaman	578,054,958	7,630,006	(265,740,492)	0	(12,614,626)	0	823,550,818	557,810,326
			CMBS INVESTMT GRD-AMERICA Total		578,054,958	7,630,006	(265,740,492)	0	(12,614,626)	0	823,550,818	557,810,326
			CMBS-AMERICAS	UNASSIGNED	7,057,596	0	0	0	0	0	7,057,596	7,057,596
				John E. Beaman	3,006,532,758	0	(3,029,869)	1,107,395,665	0	0	4,116,958,292	3,006,532,758
				Francis X Gilroy Jr.	1,336,134,850	0	0	0	0	0	1,336,134,850	1,336,134,850
				Kenneth C. Cohen	3,994,174,878	0	(56,667,670)	0	0	0	4,050,842,548	3,994,174,878
				Paul A. Hufshon	13,673,056,258	0	(227)	124,860,185	34,524,186	0	14,032,440,856	13,907,580,444
			CMBS-AMERICAS Total		22,216,956,340	0	(59,697,766)	1,232,255,850	34,524,186	0	23,543,434,142	22,251,480,526
			PRN. TRAN-AMERICAS	UNASSIGNED	172,369,465	0	0	0	0	0	172,369,465	172,369,465
				Chris S. Westfahl	321,295,796	0	0	0	0	0	321,295,796	321,295,796
				David J. Rdini	1,109,785,236	0	0	0	0	0	1,109,785,236	1,109,785,236
				Mark A. Walsh	6,122,973,618	0	(81,821,540)	0	0	0	6,174,795,158	6,122,973,618
			PRN. TRAN-AMERICAS Total		10,726,424,115	0	(81,821,540)	0	0	0	10,726,424,115	10,726,424,115
			REAL ESTATE-AMERICAS Total		33,521,435,413	7,630,006	(377,259,798)	1,232,255,850	21,909,560	0	35,145,230,615	33,535,714,967
			REAL ESTATE Total		33,521,435,413	7,630,006	(377,259,798)	1,232,255,850	21,909,560	0	35,145,230,615	33,535,714,967
			SECURITIZED PRODUCTS	SP AMERICAS-ORIGINATION								
				ALS	UNASSIGNED	0	0	0	0	746,445,606	746,445,606	746,445,606
				ALS Total		0	0	0	0	746,445,606	746,445,606	746,445,606
				CAMPUS DOOR	UNASSIGNED	0	0	0	0	0	83,288,634	0
				CAMPUS DOOR Total		0	0	0	0	0	83,288,634	0
			SP AMERICAS-ORIGINATION Total		0	0	0	0	0	746,445,606	829,734,240	746,445,606
			SP AMERICAS-TRADING	AGENCY REMICS/STRIPS-AMER								
				ERTAS	1,533,029,832	0	(101,625,754)	0	0	0	1,634,655,587	1,533,029,832
				PEREIRA	4,061,933,245	0	(85,498,527)	15,201,125	0	0	4,162,632,897	4,077,134,370
				PEREIRA/ZIRAKZADEH	1,587,921,738	0	0	1,348,001	0	0	1,589,269,740	1,589,269,739
				SHERR	100,555	0	(15,960,009)	0	0	0	(15,960,454)	(15,960,454)
				ZIRAKZADEH	1,022,600,305	0	(110,822,885)	1,411,981	0	0	1,134,835,171	1,024,012,286
			AGENCY REMICS/STRIPS-AMER Total		8,205,585,675	0	(297,947,166)	1,900,098	0	0	8,505,432,941	8,207,485,773
				MORTGAGE FINANCE AMERICAS								
				Daniel Covello Jr.	3,947	0	0	0	0	0	3,947	3,947
			MORTGAGE FINANCE AMERICAS Total		3,947	0	0	0	0	0	3,947	3,947
				NON-PRIME-AMERICAS								
				DONOVAN	1	0	0	0	0	0	1	1
				Matthew C. Miller	3,500,203,094	0	(23,348,453)	0	0	16,948,811	3,540,500,368	3,517,151,906
				Michael S. Glover	1,480,578,747	0	0	0	0	0	1,480,578,747	1,480,578,747
				ZIFFER	676,885,860	0	0	0	0	0	676,885,860	676,885,860
			NON-PRIME-AMERICAS Total		5,657,667,702	0	(23,348,453)	0	0	16,948,811	5,697,964,966	5,674,616,513
				PRIME-AMERICAS								
				Michael S. Glover	4,394,948,886	0	(611,032,167)	0	0	0	5,005,981,052	4,394,948,886
				Bradwin A. Ganvey	6,366,578,363	25,814,239	(292,576,584)	125,324,771	0	0	7,321,178,953	6,466,086,895
				HARGRAVE	4,611,878,743	0	0	0	0	0	4,611,878,743	4,611,878,743
				HARGRAVE/POULHE	851,680,759	0	0	0	0	0	851,680,759	851,680,759
				Jeffrey Winkler	0	0	0	0	0	0	0	0
			PRIME-AMERICAS Total		16,225,086,751	25,814,239	(903,608,751)	0	125,324,771	0	18,390,719,507	16,324,597,283
				ABS CDO AMERICAS	UNASSIGNED	3,072,076,561	0	(42,082,658)	0	0	3,114,159,219	3,072,076,561
			ABS CDO AMERICAS Total		3,072,076,561	0	(42,082,658)	0	0	0	3,114,159,219	3,072,076,561
				ABS DERIVATIVES								
				UNASSIGNED	3,769,398,427	0	0	0	0	0	3,769,398,427	3,769,398,427
				JOHN MCNIFF	7,618,347	0	(23,348,440)	0	0	0	30,966,787	7,618,347
				Jeong Gu Lee	249,585,737	0	0	0	0	0	264,352,085	264,352,085
				SPERO	131,779,838	2,847,621	0	(14,766,348)	0	0	114,165,869	114,165,869
			ABS DERIVATIVES Total		4,158,382,349	2,847,621	(23,348,440)	0	0	0	4,178,883,168	4,155,534,728
				ABS-NEW ISSUE-AM								
				KEVIN WHITE	740,621,602	0	0	0	0	0	740,621,602	740,621,602
			ABS-NEW ISSUE-AM Total		740,621,602	0	0	0	0	0	740,621,602	740,621,602
				ABS-SECONDARY-AMERICAS								
				UNASSIGNED	933	0	0	0	0	0	933	933
				JOHN MCNIFF	760,755,728	0	(58,232,577)	202,130	0	0	819,190,435	760,957,858
				Jeong Gu Lee	0	0	0	0	0	0	0	0
				SPERO	1,170,947,097	0	(318,161,384)	422,919	0	0	1,489,531,379	1,171,370,015
				SWEELY	363,189,263	0	(17,286,178)	(625,048)	292,770,903	0	655,335,116	655,335,116
			ABS-SECONDARY-AMERICAS Total		2,294,893,021	0	(290,680,119)	0	1	292,770,903	2,981,344,043	2,597,663,924
				HOUSE-ADMIN								
				UNASSIGNED	0	0	0	0	0	101,869	8,962,924	101,869
				PRIMIANO/PREZIOSO	4,060,698	0	0	0	0	0	4,060,698	4,060,698
			HOUSE-ADMIN Total		4,060,698	0	0	0	0	101,869	13,023,622	4,162,567
				HOUSE-RISK								
				UNASSIGNED	0	0	0	0	0	0	0	0
				SHERR	106,237,317	0	(180,345,374)	10,674,033	0	41,139,300	338,396,025	147,376,617
			HOUSE-RISK Total		106,237,317	0	(180,345,374)	10,674,033	0	41,139,300	338,396,025	147,376,617
				INSURANCE SOLUTIONS AMER								
				UNASSIGNED	351,502,229	0	0	0	0	0	351,502,229	351,502,229
				MCBETH	594,228,663	4,247,021	0	0	0	0	589,981,642	589,981,642
			INSURANCE SOLUTIONS AMER Total		945,730,892	4,247,021	0	0	0	0	941,483,871	941,483,871
				NON RESIDENTIAL TRADING								
				UNASSIGNED	473,550,003	0	0	0	0	0	473,550,003	473,550,003
				WALLACE-PORTNOY	2,320,416,349	0	(139,024,215)	0	0	97,966,653	2,662,645,967	2,418,382,993
				WALLACE-TOPPE	402,445,756	0	0	0	0	0	402,445,756	402,445,756
			NON RESIDENTIAL TRADING Total		3,196,412,099	0	(139,024,215)	0	0	97,966,653	3,538,641,626	3,294,378,752
				SPECIAL OPPORTUNITIES GP								
				UNASSIGNED	41,628,832	0	0	0	0	206,799,714	292,804,972	248,428,546
				FRANK PREZIOSO	546	0	0	0	0	0	546	546
				PRIMIANO/PREZIOSO	81,947,725	0	0	0	1	0	81,947,726	81,947,725
				PREZIOSO	76,690,578	0	0	0	0	0	76,690,578	76,690,578
			SPECIAL OPPORTUNITIES GP Total		200,267,681	0	0	1	0	206,799,714	451,443,822	407,067,395
				STRUCTURED ASSET SOLUTIONS								
				UNASSIGNED	37,823,735	0	0	47,351,455	0	0	85,175,190	37,823,735
				MADONNA	149,260,078	0	0	297,499,571	0	0	446,729,649	149,260,078
			STRUCTURED ASSET SOLUTIONS Total		187,083,813	0	0	344,851,026	0	0	531,904,839	187,083,813
			SP AMERICAS-TRADING Total		44,994,110,108	32,908,881	(2,003,385,179)	355,495,060	127,224,870	655,727,250	49,424,023,198	45,744,153,346
			SP LATAM	INTL RESORT LENDING								
				HARGRAVE	7,991,070	0	0	0	0	0	7,991,070	7,991,070
			INTL RESORT LENDING Total		7,991,070	0	0	0	0	0	7,991,070	7,991,070
			SP LATAM Total		7,991,070	0	0	0	0	0	7,991,070	7,991,070

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM AMERICAS	SECURITIZED PRODUCTS				45,002,101,178	32,908,881	(2,003,385,179)	355,495,060	127,224,870	1,402,172,856	50,281,748,508	46,498,590,022
	SECURITIZED PRODUCTS Total											
	STRUCTURED TRANSACTIONS											
	FID STRUCTURED TRANS AMER											
	FINANCIAL ENG-AMERICAS			KEVIN KEMP	71,743,907	0	(104,010,682)	0	0	35,820,414	211,575,003	107,564,321
	FINANCIAL ENG-AMERICAS Total				71,743,907	0	(104,010,682)	0	0	35,820,414	211,575,003	107,564,321
	FID STRUCTURED TRANS AMER Total				71,743,907	0	(104,010,682)	0	0	35,820,414	211,575,003	107,564,321
	STRUCTURED TRANS AMER											
	STRUCTURED TRANS AMER			UNASSIGNED	332,732,084	0	0	0	0	35,820,414	368,552,498	368,552,498
				Maxim S. Kulikov	0	0	0	2,782,840	0	0	2,782,840	0
	STRUCTURED TRANS AMER Total				332,732,084	0	0	2,782,840	0	35,820,414	371,335,338	368,552,498
	YIELD ENHAN AM STRUCTURED			UNASSIGNED	0	0	0	0	0	0	0	0
	YIELD ENHAN AM STRUCTURED Total				0	0	0	0	0	0	0	0
	STRUCTURED TRANS AMER Total				332,732,084	0	0	2,782,840	0	35,820,414	371,335,338	368,552,498
	STRUCTURED TRANSACTIONS Total				404,475,991	0	(104,010,682)	2,782,840	0	71,640,828	582,910,341	476,116,819
	UNASSIGNED											
	UNASSIGNED			UNASSIGNED	0	0	0	0	0	0	0	0
	UNASSIGNED Total				0	0	0	0	0	0	0	0
	UNASSIGNED Total				0	0	0	0	0	0	0	0
	VOLATILITY AMERICAS											
	STRUCTURED VOL AMERICAS											
	CORRELATION - STR			UNASSIGNED	30,593,978	264,200	(123,682,164)	0	0	0	30,329,778	30,329,778
				Kevin C. Murphy	208,469,020	5,095,573	(2,127,690)	0	0	0	203,463,447	203,463,447
				Montgomery Lee	367,941,992	872,863	(415,248,918)	0	38,745	0	367,108,074	367,108,074
				Montgomery Lee/Rishabh Bhandari/Jean-Seb	168,748,033	2,835,101	(134,062,052)	0	0	0	165,912,932	165,912,932
	CORRELATION - STR Total				775,753,023	8,977,537	(675,120,824)	0	38,745	0	766,814,231	766,814,231
	EURO \$ HEDGING			UNASSIGNED	0	0	0	0	0	0	0	0
	EURO \$ HEDGING Total				0	0	0	0	0	0	0	0
	FID JV			UNASSIGNED	125,986,647	0	0	0	0	0	125,986,647	125,986,647
	FID JV Total				125,986,647	0	0	0	0	0	125,986,647	125,986,647
	INDEX - STR			Jean-Sebastian Bret/Montgomery Lee	0	0	0	0	0	0	0	0
				Jean-Sebastian Bret	21,962,364	0	(37,590,710)	0	0	0	21,962,364	21,962,364
				Jean-Sebastian Bret/Montgomery Lee	173,888,666	0	(107,201,355)	0	0	0	173,888,666	173,888,666
	INDEX - STR Total				195,851,030	0	(144,792,065)	0	0	0	195,851,030	195,851,030
	OTHER STR VOL AMERICAS			UNASSIGNED	2,338,773,015	5,712,170	(1,019,611,482)	0	0	60,524,016	4,234,865,422	2,393,584,861
				Kevin C. Murphy	0	0	0	0	0	0	0	0
				Montgomery Lee	13,586,144	0	0	0	4,472,900	0	18,059,044	18,059,044
				Kevin Murphy	0	0	0	0	0	0	0	0
	OTHER STR VOL AMERICAS Total				2,352,359,159	5,712,170	(1,019,611,482)	0	4,472,900	60,524,016	4,242,924,466	2,411,643,905
	SINGLE STOCK - STR			UNASSIGNED	0	0	0	0	0	0	0	0
				Kevin C. Murphy	3,407,913	0	(13,478,217)	0	0	0	3,407,913	3,407,913
				Montgomery Lee	0	0	(4,029,742)	0	0	0	0	0
				Montgomery Lee/Rishabh Bhandari/Jean-Seb	48,904,618	0	(993,372,180)	0	0	0	48,904,618	48,904,618
				Jean-Sebastian Bret/Montgomery Lee	127,595,619	0	(1,015,997,623)	0	0	0	127,595,619	127,595,619
				Aruno Ortiz de Zevallos/Dmitry Norasv	0	0	0	0	0	0	0	0
				Montgomery Lee/Omar L. Gzouli	49,165,473	0	(155,104,726)	0	0	0	49,165,473	49,165,473
				Omar L. Gzouli/Rishabh Bhandari	428,752,157	1,098,035	(73,995,247)	0	0	0	427,654,122	427,654,122
	SINGLE STOCK - STR Total				657,825,780	1,098,035	(2,255,077,715)	0	0	0	656,727,745	656,727,745
	STRUCTURED VOL AMERICAS Total				4,107,775,639	15,787,742	(4,094,602,086)	0	4,511,645	60,524,016	5,988,304,119	4,157,023,558
	VOLATILITY AMERICAS Total				4,107,775,639	15,787,742	(4,094,602,086)	0	4,511,645	60,524,016	5,988,304,119	4,157,023,558
SUM AMERICAS	Total				183,991,613,340	15,578,632,580	(64,337,325,947)	65,959,755,659	1,720,167,473	24,258,708,649	389,014,566,350	202,442,691,650
SUM EUROPE AND THE MIDDLE EAST	FOREIGN EXCHANGE											
	FX EUROPE											
	FX-FORWARDS EUROPE			KERIM ACANAL	0	0	0	0	0	0	0	0
	FX-FORWARDS EUROPE Total				0	0	0	0	0	0	0	0
	FX-LONDON PROPRIETARY			DEPARTED	0	0	(4,670)	0	0	0	4,670	0
	FX-LONDON PROPRIETARY Total				0	0	(4,670)	0	0	0	4,670	0
	FX-OPTIONS EUROPE			UNASSIGNED	0	0	0	0	0	0	0	0
				STRUCTURED NOTES	3,396,149	0	0	0	0	0	3,396,149	3,396,149
	FX-OPTIONS EUROPE Total				3,396,149	0	0	0	0	0	3,396,149	3,396,149
	FX EUROPE Total				3,396,149	0	(4,670)	0	0	0	3,400,819	3,396,149
	FX EEMEA											
	EMG LM EUROPE			EMGLM	14,135,707	0	0	0	0	0	14,135,707	14,135,707
				Ogby Bayraktayali	10,407,764	0	0	0	0	0	10,407,764	10,407,764
				Timothy Page	130,123,303	0	(286,615,640)	0	0	0	416,738,943	130,123,303
				Sorosh Shimbayati (Legacy book)	55,961	0	0	5,261	0	0	55,963	55,963
				ELODIE BOUCHENAH	0	0	(4,404,288)	0	0	0	4,404,288	0
				Luka Parridge (MTN)	63,890,348	58,077,962	0	0	0	0	5,902,386	5,902,386
	EMG LM EUROPE Total				218,703,083	58,077,962	(291,019,928)	0	2	0	451,645,051	160,625,123
	EUROPE EMG FX			Aran McAuley	10,631,462	0	0	0	0	0	10,631,462	10,631,462
	EUROPE EMG FX Total				10,631,462	0	0	0	0	0	10,631,462	10,631,462
	FX EEMEA Total				229,334,545	58,077,962	(291,019,928)	0	2	0	462,276,513	171,256,585
	FOREIGN EXCHANGE Total				232,730,694	58,077,962	(291,024,598)	0	2	0	465,677,332	174,652,734
	GLOBAL RATES											
	CAPITAL MKTS FUNDS JV EUR											
	FUNDS JV TRADING			UNASSIGNED	1,683,856	0	0	0	0	0	1,683,856	1,683,856
				VEZIE	1,408,417,782	528,857	(174,156,965)	0	23,499,991	0	1,605,545,881	1,431,388,916
	FUNDS JV TRADING Total				1,410,101,638	528,857	(174,156,965)	0	23,499,991	0	1,607,229,737	1,433,072,772
	FUNDS SPVS			UNASSIGNED	90,938,630	0	(69)	0	0	0	90,938,700	90,938,630

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND THGLOBAL RATES	CAPITAL MKTS FUNDS	FUNDS SPVS	VEZIE - SPV		94,081,467	0	0	0	0	0	94,081,467	94,081,467
			Russell Schreiber		229,284,110	0	0	0	107,633,486	0	336,917,595	336,917,595
FUNDS SPVS Total					414,304,207	0	(69)	0	107,633,486	0	521,937,762	521,937,692
CAPITAL MKTS FUNDS JV EUR Total					1,824,405,945	528,857	(174,157,034)	0	131,133,477	0	2,129,167,499	1,955,010,464
GOVERNMENTS EUROPE												
DOLLAR GOVTS												
			DIEGO URRA		0	0	0	0	0	0	0	0
			Gautam Chandrasekharan		62,469,684	48,894,437	(22,866,140)	0	0	0	36,441,387	13,575,247
			PANOS KORANTZOPULOS		0	0	(1,394,911)	0	0	0	1,394,911	0
			THOMAS SIEGMUND		0	0	0	0	0	0	0	0
			TIM HAWKINS		347,238,989	268,990,923	(316,565,906)	0	0	0	394,813,973	78,248,067
			Chris Doyal		0	0	0	0	0	0	0	0
			Will Felson		145,085,124	112,484,976	(90,273,478)	0	0	0	122,873,625	32,600,148
DOLLAR GOVTS Total					554,793,797	430,370,336	(431,100,435)	0	0	0	555,523,896	124,423,462
EURO GOVTS												
			E-COMMERCE		7,641,880	0	0	0	0	0	7,641,880	7,641,880
			GARY SAY		73,196,884	31,914,766	(60,596,607)	0	0	0	101,878,726	41,282,119
			Gautam Chandrasekharan		327,962,942	493,022,510	(152,666,866)	0	0	0	112,374,001	(165,038,868)
			PANOS KORANTZOPULOS		1,482,869,065	1,183,244,305	(192,595,499)	0	0	0	492,220,259	299,624,760
			SHU YANG		461,467,401	395,551,771	(139,422,499)	0	0	0	205,338,129	65,915,630
			UNASSIGNED		0	0	0	0	0	0	961,250	961,250
			Thomas Edgard Leriche		472,578,918	313,251,029	(164,139,072)	0	961,250	0	323,466,961	159,327,889
			Francesco Landolfi		94,955,630	68,262,522	(10,922,387)	0	0	0	37,655,455	26,733,108
EURO GOVTS Total					2,920,712,420	2,485,226,903	(720,341,930)	0	961,250	0	1,156,788,699	436,446,768
GILTS												
			MARTIN CROSS		699,457,648	647,444,847	(911,696,837)	0	0	0	963,708,638	52,012,801
			SEAN DAVIES		42,963,628	39,501,124	(45,479,034)	0	0	0	48,841,539	3,362,505
			TIM HAWKINS		781,954	601,323	(3,180,447)	0	0	0	3,361,109	180,662
GILTS Total					743,103,260	687,547,294	(960,355,318)	0	0	0	1,015,911,286	55,555,968
GOVERNMENTS EUROPE Total					4,218,609,477	3,603,144,533	(4,111,797,683)	0	961,250	0	2,728,223,881	616,426,198
LIQUID MKTS PROP EUROPE												
RATES PROP EUROPE												
			FRASER DANBURY		0	0	(18,565,015)	0	0	0	18,565,015	0
			UNASSIGNED		19,347,453	0	0	0	0	0	19,347,453	19,347,453
			WILKINSON		216,980,360	61,661,777	(154,988,243)	0	0	0	310,366,626	155,318,383
			Mathew Barnett		106,465,008	0	0	0	0	0	106,465,008	106,465,008
			John A. Goodridge		0	0	0	0	0	0	0	0
RATES PROP EUROPE Total					342,792,821	61,661,777	(173,553,258)	0	0	0	454,684,302	281,131,044
MANAGEMENT PROP												
			MORTON		443,915	0	0	0	0	0	443,915	443,915
MANAGEMENT PROP Total					443,915	0	0	0	0	0	443,915	443,915
LIQUID MKTS PROP EUROPE Total					343,236,736	61,661,777	(173,553,258)	0	0	0	455,128,217	281,574,959
RATES DERIVATIVES EUROPE												
FUND DERIVATIVES												
			SPV TRADER		41,463,653	0	0	0	0	0	41,463,653	41,463,653
			UNASSIGNED		0	0	0	0	0	600,876,303	600,876,303	600,876,303
			VEZIE		13,932,801	757,733	0	0	0	0	13,175,068	13,175,068
			VEZIE - SPV		61,194,734	0	(8)	0	0	0	61,194,742	61,194,734
FUND DERIVATIVES Total					116,591,188	757,733	(8)	0	0	600,876,303	716,709,766	716,709,758
OPTIONS EXOTIC												
			TEMELOO/COKE/IVISWATHAN		547,376,462	1,789,797	0	0	2,155,918	0	547,762,583	547,762,583
			Oliver Cooke		362,741,465	309,504,311	0	0	0	0	53,237,153	53,237,153
OPTIONS EXOTIC Total					910,117,927	311,274,108	0	0	2,155,918	0	600,999,736	600,999,736
OPTIONS INFLATION												
			MIKLAVCIC/PHOA		12,607,358,086	11,892,581,570	(6,458,283,400)	0	0	0	7,173,059,916	714,776,516
			Gabriel Butler		4,027,714,824	3,657,279,029	(161,027,586)	0	0	0	531,463,381	370,436,391
			Clare Kedia-Thew		136,736,110	0	(9,202,729)	0	0	0	144,937,938	135,736,110
			Ravindra Seenivasan		2,194,885,887	2,057,325,402	(1,089,605,218)	0	0	0	1,227,165,702	157,560,484
OPTIONS INFLATION Total					18,965,693,907	17,607,186,001	(7,718,118,932)	0	0	0	9,076,626,837	1,358,507,905
OPTIONS PROP												
			KIERAN HIGGINS		1,911,355,540	1,582,315,148	(1,226,922,173)	0	0	0	1,555,962,565	329,040,392
			UNASSIGNED		2	0	0	0	0	0	2	2
OPTIONS PROP Total					1,911,355,542	1,582,315,148	(1,226,922,173)	0	0	0	1,555,962,567	329,040,394
OPTIONS VANILLA												
			DANIEL COLOMBI		151,737,930	0	(205,768,962)	0	0	0	357,506,492	151,737,930
			CEKI BOZ		0	0	(33,725)	0	0	0	33,725	0
OPTIONS VANILLA Total					151,737,930	0	(205,802,287)	0	0	0	357,540,217	151,737,930
SWAPS												
			HAIG		1,498,673,077	533,453,896	(735,427,035)	0	0	0	1,700,646,217	965,219,182
			HEENAN		1	0	(470,756)	0	0	0	470,756	1
			KEANE		0	0	0	0	0	0	0	0
			SINGH		28,272,758	26,576,393	(226,815,094)	0	0	0	228,511,459	1,696,365
			Jonathan Bernard Rowe		209,475,490	112,341,666	(3,859,136)	0	0	0	100,992,967	97,133,821
			Gabriel Butler		43,761,198	0	(1,070,763,035)	0	0	0	43,761,198	43,761,198
			Mehdi Majoul		116,688,633	96,186,884	0	0	0	0	20,502,749	20,502,749
			ROTHER		0	0	(911,680,348)	0	0	0	911,680,348	0
			BEN MOULLE		2,847,509,109	2,020,337,459	(1,070,763,035)	0	0	0	2,797,654,984	827,171,649
SWAPS Total					4,744,371,257	2,788,896,290	(3,849,035,704)	0	0	0	5,804,510,668	1,955,474,965
USD EXOTICS												
			USD EXOTICS		32,110,565	728,993	0	0	0	0	31,381,572	31,381,572
USD EXOTICS Total					32,110,565	728,993	0	0	0	0	31,381,572	31,381,572
STRATEGIC EXOTICS												
			TULLUG TEMEL		2,125,075,573	0	0	0	0	0	2,125,075,573	2,125,075,573
STRATEGIC EXOTICS Total					2,125,075,573	0	0	0	0	0	2,125,075,573	2,125,075,573
RATES CVA EUROPE												
			Chris Cecere		129,885,911	14,030,518	(44,291,688)	0	0	0	160,147,081	115,855,393
RATES CVA EUROPE Total					129,885,911	14,030,518	(44,291,688)	0	0	0	160,147,081	115,855,393
PROPERTY DERIVATIVES												
			Chris Cecere		11,439,381	5,927,957	0	0	0	0	5,511,424	5,511,424
PROPERTY DERIVATIVES Total					11,439,381	5,927,957	0	0	0	0	5,511,424	5,511,424
INDEX BASIS JV												
			Chris Cecere		478,482,365	388,285,234	(29,273)	0	0	0	90,226,403	90,197,131
INDEX BASIS JV Total					478,482,365	388,285,234	(29,273)	0	0	0	90,226,403	90,197,131
HYBRIDS												
			Sunil Kumar Gandhi		0	0	0	0	0	0	0	0
HYBRIDS Total					0	0	0	0	0	0	0	0
INSURANCE PRODUCTS												
			Sunil K Gandhi		14,396,664	13,432,696	0	0	0	0	963,967	963,967
INSURANCE PRODUCTS Total					14,396,664	13,432,696	0	0	0	0	963,967	963,967
RATES DERIVATIVES EUROPE Total					29,591,258,210	22,712,634,970	(13,044,200,065)	0	2,155,918	600,876,303	20,525,655,811	7,481,455,748
GLOBAL RATES Total					35,977,510,268	26,378,169,845	(15,503,708,040)	0	134,250,645	600,876,303	25,836,175,408	10,334,467,369

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND TH												
			Total		0	0	0	0	0	0	265,369	0
			Total		0	0	0	0	0	0	265,369	0
Total												
ADMIN												
	ADMIN EUROPE											
		CLIENT SERVICE EUR	UNASSIGNED		0	0	0	0	0	0	0	0
		CLIENT SERVICE EUR Total			0	0	0	0	0	0	0	0
		ADMIN EUROPE Total			0	0	0	0	0	0	0	0
ADMIN Total												
ASSET MANAGEMENT PRINCIPAL INV												
	AM PRINCIPAL INVESTMENTS- EURO											
		ASSET MGT SEED EUROPE	UNASSIGNED		307,416,128	0	0	0	0	482,218	307,898,346	307,898,346
		ASSET MGT SEED EUROPE Total			307,416,128	0	0	0	0	482,218	307,898,346	307,898,346
		DIRECT PRINCIPAL INVESTMENTS E	UNASSIGNED		578,640,521	0	0	0	0	2,500,000	581,140,521	581,140,521
		DIRECT PRINCIPAL INVESTMENTS E Total			578,640,521	0	0	0	0	2,500,000	581,140,521	581,140,521
		MINORITY STAKES IN HEDGE FUNDS	UNASSIGNED		0	0	0	0	0	297,901,046	297,901,046	297,901,046
		MINORITY STAKES IN HEDGE FUNDS Total			0	0	0	0	0	297,901,046	297,901,046	297,901,046
		AM PRINCIPAL INVESTMENTS- EURO Total			886,056,649	0	0	0	0	300,883,264	1,186,939,913	1,186,939,913
ASSET MANAGEMENT PRINCIPAL INV Total												
CDO												
	CDO - EUROPE											
		CDO ABS EUR	Juan Quintas		186,729,773	0	0	0	0	0	186,729,773	186,729,773
		CDO ABS EUR Total			186,729,773	0	0	0	0	0	186,729,773	186,729,773
		CDO BESPOKE CORRELATION EUR	UNASSIGNED		696,738,078	0	0	0	0	0	696,738,078	696,738,078
			GEORGES ASSI		782,633,986	0	0	0	0	0	782,633,986	782,633,986
			MICHAL OULIK		(165,997,178)	68,608,097	(16,626,873)	(10,973,736)	1,379,391	(17,804,438)	(245,377,185)	(251,030,322)
		CDO BESPOKE CORRELATION EUR Total			1,313,374,886	68,608,097	(16,626,873)	(10,973,736)	1,379,391	(17,804,438)	1,233,994,879	1,228,341,742
		CDO CLO CASH-SYN HYBRID EUR	Marc Ross Steinberg		72,429,853	6,209,027	0	0	0	0	66,220,826	66,220,826
		CDO CLO CASH-SYN HYBRID EUR Total			72,429,853	6,209,027	0	0	0	0	66,220,826	66,220,826
		CDO CLO PRIMARY EUR	Dorothea Fuhrmann		206,445,642	34,013,783	0	0	0	0	172,431,859	172,431,859
		CDO CLO PRIMARY EUR Total			206,445,642	34,013,783	0	0	0	0	172,431,859	172,431,859
		CDO CLO SECONDARY EUR	Eric Voelker		38,077,771	0	0	0	2,818,272	0	40,896,043	40,896,043
		CDO CLO SECONDARY EUR Total			38,077,771	0	0	0	2,818,272	0	40,896,043	40,896,043
		CDO CREDIT CPPI EUR	Daniel Heresson-Ringskog		73,585,424	0	0	0	36,763	0	73,622,188	73,622,188
		CDO CREDIT CPPI EUR Total			73,585,424	0	0	0	36,763	0	73,622,188	73,622,188
		CDO CREDIT HYBRIDS EUR	Daniel Heresson-Ringskog		60,954,665	272,267	0	0	1,837,148	0	62,519,546	62,519,546
		CDO CREDIT HYBRIDS EUR Total			60,954,665	272,267	0	0	1,837,148	0	62,519,546	62,519,546
		CDO LIQUID INDICES EUR	WEBER		74,550,229	0	0	0	0	0	74,550,229	74,550,229
		CDO LIQUID INDICES EUR Total			74,550,229	0	0	0	0	0	74,550,229	74,550,229
		CDO LIQUID OPTIONS EUR	WEBER		8,830,170	0	0	0	0	0	8,830,170	8,830,170
		CDO LIQUID OPTIONS EUR Total			8,830,170	0	0	0	0	0	8,830,170	8,830,170
		CDO LIQUID TRANCHE EUR	MARKUS WEBER		60,386,436	0	0	0	0	0	60,386,436	60,386,436
		CDO LIQUID TRANCHE EUR Total			60,386,436	0	0	0	0	0	60,386,436	60,386,436
		CDO NON JV EUR	JOCK JONES		0	0	0	0	0	0	0	0
		CDO NON JV EUR Total			0	0	0	0	0	0	0	0
		CDO STRUCTURED PRODUCTS EUR	L FAVERO		0	0	0	0	0	0	0	0
		CDO STRUCTURED PRODUCTS EUR Total			0	0	0	0	0	0	0	0
		CDO - EUROPE Total			2,095,364,849	109,103,174	(16,626,873)	(10,973,736)	6,071,574	(17,804,438)	1,980,181,949	1,974,528,812
CDO Total												
CLEARING AND EXECUTION												
	STAT ARB CLEARING EUR											
		STAT ARB CLEARING EUR	UNASSIGNED		0	0	0	0	0	0	0	0
			John Lane Lowrey		0	0	(2,927,347)	0	3,595,327	0	5,114,649	3,595,327
		STAT ARB CLEARING EUR Total			0	0	(2,927,347)	0	3,595,327	0	5,114,649	3,595,327
		STAT ARB CLEARING EUR Total			0	0	(2,927,347)	0	3,595,327	0	5,114,649	3,595,327
CLEARING AND EXECUTION Total												
COMMODITIES												
	EUROPE COMMODITIES TRADING											
		EUR COMMODITIES STRUCTURED	JONATHAN HACON		44,969,659	1,188,614	0	0	7,232,246	0	51,013,291	51,013,291
		EUR COMMODITIES STRUCTURED Total			44,969,659	1,188,614	0	0	7,232,246	0	51,013,291	51,013,291
		EUR OIL	HENRIK WAREBORN		0	0	0	0	0	0	0	0
		EUR OIL Total			0	0	0	0	0	0	0	0
		EUR ENERGY	UNASSIGNED		2,798,527	0	0	0	0	0	2,798,527	2,798,527
			Erik Hokmark		2,675	0	0	0	0	0	2,675	2,675
			Haakon Richard Orafsson		322,830,070	0	0	0	0	0	322,830,070	322,830,070
		EUR ENERGY Total			325,631,272	0	0	0	0	0	325,631,272	325,631,272
		GLOBAL CARBON ORIGINATION	Larsent Segalen		7,794,318	0	0	0	0	0	7,794,318	7,794,318
		GLOBAL CARBON ORIGINATION Total			7,794,318	0	0	0	0	0	7,794,318	7,794,318
		EUROPE COMMODITIES TRADING Total			378,395,249	1,188,614	0	0	7,232,246	0	384,438,881	384,438,881
COMMODITIES Total												

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND THCONVERTIBLES PRODUCT												
CONVERTIBLES EUROPE												
FACILITATION												
		UNASSIGNED			34,125,010	0	(16,925,955)	0	8,576,140	2,625,600	45,847,632	45,326,750
		GARCIA			114,510,210	5,833,846	(56,983,507)	0	4,868,882	0	137,232,116	113,559,246
		KARGODOURIS			6,180,760	0	(7,010,083)	0	5,847,116	0	12,244,988	12,027,876
		KNIGHT			0	0	(3,395,403)	0	0	0	0	0
		FACILITATION Total			154,815,980	5,833,846	(84,224,946)	0	19,312,138	2,625,600	195,324,736	170,913,872
		PROP			554,849,323	294,150,959	(271,835,656)	0	903,841	0	294,209,086	261,602,205
		PROP Total			554,849,323	294,150,959	(271,835,656)	0	903,841	0	294,209,086	261,602,205
		CONVERTIBLES EUROPE Total			709,665,303	299,990,805	(356,060,604)	0	20,215,979	2,625,600	489,623,822	432,516,077
CONVERTIBLES PRODUCT Total												
709,665,303 299,990,805 (356,060,604) 0 20,215,979 2,625,600 489,623,822 432,516,077												
CORPORATE INVEST/OTHER												
CORP INVEST/OTHER EUROPE												
EUR CORP INVEST												
		UNASSIGNED			588,348	0	0	0	0	0	976,229,709	588,348
		EUR CORP INVEST Total			588,348	0	0	0	0	0	976,229,709	588,348
		CORP INVEST/OTHER EUROPE Total			588,348	0	0	0	0	0	976,229,709	588,348
		CORPORATE INVEST/OTHER Total			588,348	0	0	0	0	0	976,229,709	588,348
Customer												
Customer												
		Customer			0	0	0	0	0	0	347,530,939	0
		Customer Total			0	0	0	0	0	0	347,530,939	0
		Customer Total			0	0	0	0	0	0	347,530,939	0
DCM ABS												
DCM OTHER EUROPE												
DCM OTHER EUROPE												
		UNASSIGNED			0	0	0	0	0	0	0	0
		DCM OTHER EUROPE Total			0	0	0	0	0	0	0	0
		DCM OTHER EUROPE Total			0	0	0	0	0	0	0	0
DEBT ORIG-EUROPE												
DEBT ORIG-EUROPE												
		UNASSIGNED			1,744,239,750	0	(6)	0	0	0	1,744,239,755	1,744,239,750
		DEBT ORIG-EUROPE Total			1,744,239,750	0	(6)	0	0	0	1,744,239,755	1,744,239,750
		DEBT ORIG-EUROPE Total			1,744,239,750	0	(6)	0	0	0	1,744,239,755	1,744,239,750
		DCM ABS Total			1,744,239,750	0	(6)	0	0	0	1,744,239,755	1,744,239,750
EQUITIES CORPORATE												
EQUITIES CORP EUROPE												
EQUITY CORP OTHER												
		UNASSIGNED			0	0	0	0	0	0	0	0
		Rachid Bouzouba			10,000,000	0	0	700,000,000	0	0	710,000,000	10,000,000
		EQUITY CORP OTHER Total			10,000,000	0	0	700,000,000	0	0	710,000,000	10,000,000
		HG FIRM REL LOANS EQT EUR			253,684,152	0	0	0	0	0	253,684,152	253,684,152
		KAHN			238,334,766	0	(66)	0	0	0	238,334,766	238,334,766
		HG FIRM REL LOANS EQT EUR Total			492,018,918	0	(66)	0	0	0	492,018,918	492,018,918
		HY FIRM REL LOANS EQT EUR			22,742,865	0	0	0	0	0	22,742,865	22,742,865
		RICHARD HOWELL			22,742,865	0	0	0	0	0	22,742,865	22,742,865
		HY FIRM REL LOANS EQT EUR Total			22,742,865	0	0	0	0	0	22,742,865	22,742,865
		EQUITIES CORP EUROPE Total			524,761,783	0	(66)	700,000,000	0	0	1,224,761,783	524,761,783
		EQUITIES CORPORATE Total			524,761,783	0	(66)	700,000,000	0	0	1,224,761,783	524,761,783
EQUITIES SUPPORT												
NEW ISSUE EQTY												
NEW ISSUE-EUROPE												
		UNASSIGNED			23,486,247	0	(7)	0	31,368,433	0	54,854,682	54,854,680
		NEW ISSUE-EUROPE Total			23,486,247	0	(7)	0	31,368,433	0	54,854,682	54,854,680
		NEW ISSUE EQTY Total			23,486,247	0	(7)	0	31,368,433	0	54,854,682	54,854,680
		EQUITIES SUPPORT Total			23,486,247	0	(7)	0	31,368,433	0	54,854,682	54,854,680
EQUITY FINANCING												
Equity Finance Trading Europe												
Equity Finance Trading Europe												
		UNASSIGNED			0	0	0	0	454,316,307	0	12,083,292,976	454,316,307
		Gregory R Best			0	0	0	0	0	0	0	0
		Equity Finance Trading Europe Total			0	0	0	0	454,316,307	0	12,083,292,976	454,316,307
		Equity Finance Trading Europe Total			0	0	0	0	454,316,307	0	12,083,292,976	454,316,307
NON HF FINANCING EUROPE												
INSTITUTIONAL FIN EUR												
		UNASSIGNED			257,996,332	30,925,686	(62,604,952)	0	0	0	240,931,102	227,070,646
		INSTITUTIONAL FIN EUR Total			257,996,332	30,925,686	(62,604,952)	0	0	0	240,931,102	227,070,646
		INSTITUTIONAL STCK LN-EUR			0	0	0	2,025,000,000	0	0	5,337,284,732	0
		UNASSIGNED			0	0	0	2,025,000,000	0	0	5,337,284,732	0
		INSTITUTIONAL STCK LN-EUR Total			0	0	0	2,025,000,000	0	0	5,337,284,732	0
		NON HF FINANCING EUROPE Total			257,996,332	30,925,686	(62,604,952)	2,025,000,000	0	0	5,578,215,834	227,070,646
PRIME BROKER EUROPE												
TRAD PRIME BROKER EUROPE												
		UNASSIGNED			5,719,010,182	932,764,819	(7,578,719,469)	1,077,464,445	112,455,538	0	20,301,276,396	7,695,803,880
		0			0	0	0	0	0	181,463,636	0	
		TRAD PRIME BROKER EUROPE Total			5,719,010,182	932,764,819	(7,578,719,469)	1,077,464,445	112,455,538	0	20,482,740,032	7,695,803,880
		PRIME BROKER EUROPE Total			5,719,010,182	932,764,819	(7,578,719,469)	1,077,464,445	112,455,538	0	20,482,740,032	7,695,803,880
STAT ARB FINANCING EUROPE												
STAT ARB FINANCING EUR												
		John Lowrey			0	0	0	0	0	0	828,183,714	331,539,173
		STAT ARB FINANCING EUR Total			0	0	0	0	0	0	828,183,714	331,539,173
		STAT ARB FINANCING EUROPE Total			0	0	0	0	0	0	828,183,714	331,539,173
STRUCTURED ARB-EUROPE												
EUR-TENDER & SCRIP ARB												
		UNASSIGNED			357,731,655	68,982	(295,999,710)	0	18,747,599	0	683,609,208	376,410,272
		EUR-TENDER & SCRIP ARB Total			357,731,655	68,982	(295,999,710)	0	18,747,599	0	683,609,208	376,410,272
		STRUCTURED ARB EQ FIN EUROPE			920,399,927	46,859,845	(14,200,618,216)	3,500,000,000	79,084,693	74,479,697	8,893,581,664	1,027,104,472
		J MAYNARD			27,594,010	15,055,712	(199,962,658)	0	0	0	3,152,587,883	12,538,298

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND THE EQUITY FINANCING		STRUCTURED ARB	STRUCTURED ARB EQ FIN EUROPE	IAN MAYNARD	12,102,651	0	0	0	0	0	12,102,651	12,102,651
			STRUCTURED ARB EQ FIN EUROPE Total		960,096,588	61,915,557	(14,400,580,874)	3,500,000,000	79,084,693	74,479,697	12,058,272,198	1,051,745,421
			STRUCTURED ARB-EUROPE Total		1,317,828,243	61,984,539	(14,696,580,584)	3,500,000,000	97,832,292	74,479,697	12,741,881,406	1,428,155,693
EQUITY FINANCING Total					7,294,834,757	1,025,675,044	(22,337,905,005)	6,602,464,445	664,604,137	74,479,697	51,694,313,962	10,136,885,699
EQUITY STRATEGIES												
			EQUITIES STRATEGIES-EUR									
			EDPP									
				Douglas Goodwin	297,400,797	103,672,367	(65,392,139)	0	5,315,414	0	226,317,647	199,043,844
				Douglas S Goodwin	9,767,577	1,546,063	(511,159)	0	0	0	8,221,514	8,221,514
			EDPP Total		307,168,374	105,218,430	(65,903,297)	0	5,315,414	0	234,539,161	207,265,358
			EQTY STRAT EUR EVNT DRIVEN									
				Amit Sarkar	20,555,109	0	(195,172,681)	0	0	0	20,555,109	20,555,109
			EQTY STRAT EUR EVNT DRIVEN Total		20,555,109	0	(195,172,681)	0	0	0	20,555,109	20,555,109
			EQTY STRAT EUR LONG-SHORT									
				Andrew R. Smith	0	0	0	0	0	0	503,138	0
				CHAPMAN	0	0	(1,826,866)	0	0	0	706,080	0
				James Chapman	19,540,939	1,205,506	(21,829,498)	0	2,292,816	0	24,765,144	20,628,314
				STEPHEN KENDALL	20,241,272	0	(7,867,036)	0	5,278,316	0	28,114,699	25,519,588
				Stephen J. Piery	32,068,252	1,684,070	(12,636,984)	0	0	175,403,862	207,219,833	205,788,044
				William Partridge	36,933,002	3,409,515	(11,352,965)	0	417,392	0	36,535,986	33,941,479
			EQTY STRAT EUR LONG-SHORT Total		108,783,465	6,299,091	(55,513,349)	0	7,989,189	175,403,862	297,244,890	285,877,425
			EQUITIES STRATEGIES-EUR Total		436,506,948	111,517,521	(316,589,327)	0	13,304,603	175,403,862	552,339,160	513,697,892
EQUITY STRATEGIES Total					436,506,948	111,517,521	(316,589,327)	0	13,304,603	175,403,862	552,339,160	513,697,892
EQUITY SYNTHETICS												
			PB SYNTHETICS EUROPE									
			SYN PRIME BROKER EUR									
				UNASSIGNED	863,334,020	555,320,519	(199,193,021)	1,000,000,000	0	0	1,320,982,836	308,013,501
				Andrew Edwards	2,513,725	0	(3,891,630)	0	0	0	3,035,238	2,513,725
			SYN PRIME BROKER EUR Total		865,847,745	555,320,519	(203,084,651)	1,000,000,000	0	0	1,324,018,174	310,527,226
			PB SYNTHETICS EUROPE Total		865,847,745	555,320,519	(203,084,651)	1,000,000,000	0	0	1,324,018,174	310,527,226
			STAT ARB SYNTHETICS EUR									
			STAT ARB SYNTHETICS EUR									
				UNASSIGNED	1,806,037,477	637,573,923	(2,098,789,489)	0	4,431,705	0	1,697,303,812	1,172,895,260
				John Lane Lowrey	209,501,014	70,982,187	(227,323,196)	0	189	0	183,948,271	138,538,016
				John Lowrey	545,725	0	(255,781)	0	0	0	602,125	545,725
			STAT ARB SYNTHETICS EUR Total		2,016,087,216	708,556,110	(2,326,368,466)	0	4,431,894	0	1,881,855,208	1,311,983,001
			STAT ARB SYNTHETICS EUR Total		2,016,087,216	708,556,110	(2,326,368,466)	0	4,431,894	0	1,881,855,208	1,311,983,001
EQUITY SYNTHETICS Total					2,881,934,961	1,263,856,629	(2,529,453,117)	1,000,000,000	4,431,894	0	3,205,873,382	1,622,510,227
EUROPE												
			UNITED KINGDOM									
			UNITED KINGDOM									
				UNASSIGNED	0	0	0	0	0	0	0	0
			UNITED KINGDOM Total		0	0	0	0	0	0	0	0
			UNITED KINGDOM Total		0	0	0	0	0	0	0	0
EUROPE Total					0	0	0	0	0	0	0	0
EUROPE EXEC SVCS												
			EUROPE CASH									
			AUTOS & TRANSPORT									
				Dean Schulberg	3,467,118	0	(14,329,973)	0	0	0	9,187,984	3,467,118
				Simon Mardel	3,950,088	0	(10,918,168)	0	1,203,573	0	8,472,908	5,153,661
			AUTOS & TRANSPORT Total		7,417,206	0	(25,248,141)	0	1,203,573	0	17,660,902	8,620,779
			CHEMICALS									
				Mark Ewley	0	0	0	0	18,201	0	18,201	18,201
			CHEMICALS Total		0	0	0	0	18,201	0	18,201	18,201
			CONSUMERS									
				Dean Schulberg	6,220,959	14,091	(14,329,926)	0	0	0	11,792,917	6,206,859
				Mark Wheeler	124,563,940	0	(34,962,193)	0	36,353,444	0	172,437,782	160,917,384
			CONSUMERS Total		130,784,900	14,091	(64,355,119)	0	36,353,444	0	184,230,699	167,124,243
			EMG EUROPE									
				UNASSIGNED	0	0	(17,881)	0	0	0	0	0
				Michel Daneshi	52,036,821	0	(9,507,071)	0	15,417,325	0	68,409,732	67,454,147
			EMG EUROPE Total		52,036,821	0	(9,524,952)	0	15,417,325	0	68,409,732	67,454,147
			EUR CASH DIRECTIONAL									
				Dean Schulberg	0	0	0	0	0	0	0	0
			EUR CASH DIRECTIONAL Total		0	0	0	0	0	0	0	0
			EUR CASH FACILITATION									
				UNASSIGNED	0	0	0	0	0	55,726,311	55,726,311	55,726,311
				Dean Schulberg	7,618,762	0	(89,169,785)	0	241,014,381	0	256,967,952	248,633,142
				A HOOD	79,528	0	0	0	0	0	79,528	79,528
				F FORMASBERO / A PENNINGTON	0	0	0	0	4,191,410	0	4,191,410	4,191,410
				G BEST / R POWEL	0	0	0	0	0	0	0	0
				J BUTLER	0	0	0	0	0	0	0	0
				M GATTON / F JONSBURG	0	0	0	0	0	0	0	0
				P LEATHER	0	0	0	0	0	0	0	0
				S MARDEL	0	0	(22,818)	0	0	0	0	0
			EUR CASH FACILITATION Total		7,698,290	0	(89,192,603)	0	245,205,791	55,726,311	316,965,201	308,630,391
			EUR CASH RETINA									
				ANDREW MANN	21,139,512	2,851,103	(17,284,086)	0	0	0	26,501,505	18,288,409
			EUR CASH RETINA Total		21,139,512	2,851,103	(17,284,086)	0	0	0	26,501,505	18,288,409
			EUR CASH SETINA									
				ANDREW MANN	12,772,030	140,433	(7,335,472)	0	0	0	13,973,592	12,631,597
			EUR CASH SETINA Total		12,772,030	140,433	(7,335,472)	0	0	0	13,973,592	12,631,597
			EUR CASH TDH									
				Dean Schulberg	121,703	0	0	0	0	0	121,703	121,703
			EUR CASH TDH Total		121,703	0	0	0	0	0	121,703	121,703
			FINANCIALS									
				Dean Schulberg	19,964,196	250,283	(14,651,834)	0	18,141,525	0	48,004,180	37,855,437
			FINANCIALS Total		19,964,196	250,283	(14,651,834)	0	18,141,525	0	48,004,180	37,855,437
			HEALTHCARE									
				Dean Schulberg	3,206,283	0	(2,721,851)	0	0	0	3,851,895	3,206,283
				Mark Ewley	5,911,395	0	(156,953)	0	2,024,873	0	8,554,884	7,936,829
				Samantha Williams	9,200,871	0	(320,969)	0	0	0	9,231,787	9,231,787
			HEALTHCARE Total		18,318,549	0	(3,199,773)	0	2,024,873	0	21,638,576	20,343,983
			INDUSTRIALS & ENGINEERING									
				Simon Mardel	2,307,649	0	(2,003,101)	0	1,127,081	0	3,434,730	3,434,730
			INDUSTRIALS & ENGINEERING Total		2,307,649	0	(2,003,101)	0	1,127,081	0	3,434,730	3,434,730
			INSURANCE									
				Dean Schulberg	0	0	0	0	0	0	0	0
				Anthony Bray	2,863,918	0	(1,067,529)	0	4,595,986	0	24,783,504	7,459,904

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet	
SUM EUROPE AND THE EUROPE EXEC SVCS					INSURANCE Total	2,863,918	0	(1,067,529)	0	4,595,986	0	24,783,504	7,459,904
EUROPE CASH					MEDIA	130,102	739	(1,551,691)	0	26,964,425	0	27,921,635	27,096,787
Gregory R Best					130,102	739	(1,551,691)	0	26,964,425	0	27,921,635	27,096,787	
MEDIA Total					130,102	739	(1,551,691)	0	26,964,425	0	27,921,635	27,096,787	
OILSAND MINING					31,667,548	4,868,418	(8,959,043)	0	7,609,894	0	35,945,882	34,409,024	
Michael Gaeton					31,667,548	4,868,418	(8,959,043)	0	7,609,894	0	35,945,882	34,409,024	
OILSAND MINING Total					31,667,548	4,868,418	(8,959,043)	0	7,609,894	0	35,945,882	34,409,024	
REAL ESTATE					0	0	(14,332)	0	1,210,602	0	1,210,602	1,210,602	
Anthony Bray					0	0	(14,332)	0	1,210,602	0	1,210,602	1,210,602	
REAL ESTATE Total					0	0	(14,332)	0	1,210,602	0	1,210,602	1,210,602	
SUNDRY PAN EUROPE CASH					1,223,886	0	(74,549)	0	12,992,346	0	14,216,247	14,216,233	
Dean Schulberg					1,223,886	0	(74,549)	0	12,992,346	0	14,216,247	14,216,233	
Dean H Schulberg					0	0	0	0	0	0	0	0	
Laurence Oakes-Ash					378,661	0	(106,695)	0	5,013,375	0	5,392,346	5,392,036	
SUNDRY PAN EUROPE CASH Total					1,602,547	0	(181,245)	0	18,005,721	0	19,608,593	19,608,269	
TECHNOLOGY					459,731	0	(6,817,098)	0	16,454,886	0	16,921,258	16,914,617	
Greg Best					459,731	0	(6,817,098)	0	16,454,886	0	16,921,258	16,914,617	
TECHNOLOGY Total					459,731	0	(6,817,098)	0	16,454,886	0	16,921,258	16,914,617	
TELECOM					15,462,710	5,606,829	(2,181,461)	0	5,592	0	14,887,766	9,861,472	
Gregory R Best					15,462,710	5,606,829	(2,181,461)	0	5,592	0	14,887,766	9,861,472	
Dean Schulberg					1,652,726	0	0	0	0	0	1,652,726	1,652,726	
TELECOM Total					17,115,436	5,606,829	(2,181,461)	0	5,592	0	16,540,492	11,514,198	
UTILITIES					19,069,806	6,573,590	(4,052,697)	0	8,296,365	0	22,825,072	20,792,581	
Michael Gaeton					19,069,806	6,573,590	(4,052,697)	0	8,296,365	0	22,825,072	20,792,581	
UTILITIES Total					19,069,806	6,573,590	(4,052,697)	0	8,296,365	0	22,825,072	20,792,581	
EUROPE CASH Total					345,472,495	20,305,498	(247,600,177)	0	402,635,284	55,726,311	865,515,859	783,528,602	
EUROPE QUANTITATIVE TRADING					25,431,401	0	0	0	0	0	25,431,401	25,431,401	
UNASSIGNED					25,431,401	0	0	0	0	0	25,431,401	25,431,401	
ANDREW MANN					126,794,078	14,836,316	(88,878,961)	0	0	88,962	116,399,599	112,046,724	
ANDREW MANN1					120,338,912	9,768,417	(120,886,095)	0	210,573	0	137,186,621	110,781,068	
Larry Lau					0	0	0	0	0	0	0	0	
EUR EUROPE QUANT STRATEGIE Total					272,564,391	24,604,733	(209,765,056)	0	210,573	88,962	279,017,621	245,259,193	
EUR US SYSTEMATIC					24,272,295	3,175,259	(42,187,838)	0	484,634	0	33,375,543	21,581,670	
Steve Felderhof					24,272,295	3,175,259	(42,187,838)	0	484,634	0	33,375,543	21,581,670	
EUR US SYSTEMATIC Total					24,272,295	3,175,259	(42,187,838)	0	484,634	0	33,375,543	21,581,670	
EUROPE QUANTITATIVE TRADING Total					296,836,686	27,779,992	(251,952,894)	0	695,207	88,962	312,393,164	266,840,863	
EVENT DRIVEN-EUROPE					16,548,337	21,179	(13,680,471)	0	0	0	21,984,169	16,527,158	
Douglas S Goodwin					16,548,337	21,179	(13,680,471)	0	0	0	21,984,169	16,527,158	
Davinder Bedi					0	0	0	0	0	0	0	0	
EVENT DRIVEN EUR PROP Total					16,548,337	21,179	(13,680,471)	0	0	0	21,984,169	16,527,158	
EVENT DRVN EUR FACILITATION					0	0	0	0	0	0	0	0	
Douglas S Goodwin					0	0	0	0	0	0	0	0	
EVENT DRVN EUR FACILITATION Total					0	0	0	0	0	0	0	0	
EVENT DRIVEN-EUROPE Total					16,548,337	21,179	(13,680,471)	0	0	0	21,984,169	16,527,158	
PORTFOLIO EUROPE					9,366	0	(2,173,059)	0	37,661,940	0	37,838,555	37,671,305	
N WELLS					9,366	0	(2,173,059)	0	37,661,940	0	37,838,555	37,671,305	
PORT EUR ELECTRONIC Total					9,366	0	(2,173,059)	0	37,661,940	0	37,838,555	37,671,305	
PORT EUR FACILITATION WOR					1,762,202	57,644	(13,289,138)	0	53,223,493	8,458,402	66,842,955	63,396,452	
Mathew Carl Ekroth					1,762,202	57,644	(13,289,138)	0	53,223,493	8,458,402	66,842,955	63,396,452	
PORT EUR FACILITATION WOR Total					1,762,202	57,644	(13,289,138)	0	53,223,493	8,458,402	66,842,955	63,396,452	
PORT EUR MATCHING STRATS					0	0	0	0	0	0	0	0	
Anrew Mann					0	0	0	0	0	0	0	0	
PORT EUR MATCHING STRATS Total					0	0	0	0	0	0	0	0	
PORT EUR PROP TRADING					20,707,621	1,836,117	(23,186,140)	0	26,904	0	23,638,337	18,896,408	
Mathew Carl Ekroth					20,707,621	1,836,117	(23,186,140)	0	26,904	0	23,638,337	18,896,408	
PORT EUR PROP TRADING Total					20,707,621	1,836,117	(23,186,140)	0	26,904	0	23,638,337	18,896,408	
PORT EUR RISK PRINCIPAL					0	0	0	0	0	0	0	0	
N WELLS					0	0	0	0	0	0	0	0	
PORT EUR RISK PRINCIPAL Total					0	0	0	0	0	0	0	0	
PORT EUR TRANSITION MGMT					0	0	0	0	0	0	185,422,164	0	
Paul Marchington					0	0	0	0	0	0	185,422,164	0	
PORT EUR TRANSITION MGMT Total					0	0	0	0	0	0	185,422,164	0	
PORTFOLIO EUROPE Total					22,475,189	1,893,761	(38,648,337)	0	90,912,337	8,458,402	313,742,011	119,956,165	
EUROPE EXEC SVCS Total					681,336,707	50,000,418	(551,881,879)	0	494,242,828	64,273,675	1,513,635,203	1,189,852,788	
Equity Finance Trading Europe					0	0	0	0	0	0	0	0	
Equity Finance Trading Europe					0	0	0	0	0	0	0	0	
UNASSIGNED					0	0	0	0	0	0	0	0	
Equity Finance Trading Europe Total					0	0	0	0	0	0	0	0	
Equity Finance Trading Europe Total					0	0	0	0	0	0	0	0	
FID CORPORATE					330,459,955	0	0	0	0	0	330,459,955	330,459,955	
FID CORP-LOANS EUROPE					330,459,955	0	0	0	0	0	330,459,955	330,459,955	
HG BUSINESS LOANS FID EUR					1,413,779,794	0	(6)	0	0	0	1,413,779,800	1,413,779,794	
Raymond A. Kahn					1,413,779,794	0	(6)	0	0	0	1,413,779,800	1,413,779,794	
HG BUSINESS LOANS FID EUR Total					1,414,239,749	0	(6)	0	0	0	1,414,239,755	1,414,239,749	
HG FIRM REL LOANS FID EUR					27,213,632	0	(5)	0	0	0	27,213,637	27,213,632	
UNASSIGNED					27,213,632	0	(5)	0	0	0	27,213,637	27,213,632	
KAHN					222,709,841	0	(60)	0	0	0	222,709,801	222,709,841	
HG FIRM REL LOANS FID EUR Total					249,923,473	0	(65)	0	0	0	249,923,538	249,923,473	
HY EUROPE LOAN HOLDS					1,158,380,728	0	0	0	0	0	1,158,380,728	1,158,380,728	
UNASSIGNED					1,158,380,728	0	0	0	0	0	1,158,380,728	1,158,380,728	
HY EUROPE LOAN HOLDS Total					1,158,380,728	0	0	0	0	0	1,158,380,728	1,158,380,728	
HY FIRM REL LOANS FID EUR					11,371,432	0	0	0	0	0	11,371,432	11,371,432	
RICHARD HOWELL					11,371,432	0	0	0	0	0	11,371,432	11,371,432	
HY FIRM REL LOANS FID EUR Total					11,371,432	0	0	0	0	0	11,371,432	11,371,432	
HY LOAN HOLDS EUR					9,272,683	0	0	0	0	0	9,272,683	9,272,683	
RICHARD HOWELL					9,272,683	0	0	0	0	0	9,272,683	9,272,683	
HY LOAN HOLDS EUR Total					9,272,683	0	0	0	0	0	9,272,683	9,272,683	
FID CORP-LOANS EUROPE Total					3,173,188,065	0	(71)	0	0	0	3,173,188,136	3,173,188,065	
FID CORPORATE EUROPE													

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND THIRD CORPORATE												
FID CORPORATE FID CORP EUR												
UNASSIGNED					0	0	0	0	0	0	862,930,408	0
FID CORP EUR Total					0	0	0	0	0	0	862,930,408	0
NON BUS LINE PROP EUROPE												
NON BUSINESS LINE PROP					4,832,984	0	0	0	0	0	4,832,984	4,832,984
NON BUS LINE PROP EUROPE Total					4,832,984	0	0	0	0	0	4,832,984	4,832,984
FID CORPORATE EUROPE Total					4,832,984	0	0	0	0	0	867,763,392	4,832,984
FID CORPORATE Total					3,178,021,049	0	(71)	0	0	0	4,040,951,528	3,178,021,049
FID FUTURES												
GLOBAL FUTURES EUROPE												
GLOBAL FUTURES TRADING EUR					0	0	0	0	0	0	0	0
UNASSIGNED					0	0	0	0	0	0	0	0
GLOBAL FUTURES TRADING EUR Total					0	0	0	0	0	0	0	0
GLOBAL FUTURES EUROPE Total					0	0	0	0	0	0	0	0
FID FUTURES Total					0	0	0	0	0	0	0	0
FIRM FINANCING												
CREDIT FINANCING EUROPE												
GCS CORPORATE REPO												
CUTTS NELSON					5,157,214	0	(2,372,065,187)	6,463,873,201	12,503,363	0	7,018,104,086	17,660,577
Cuts/Nelson					40,745,916	0	(890,195)	0	0	0	40,745,916	40,745,916
GCS CORPORATE REPO Total					45,903,130	0	(2,372,725,343)	6,463,873,201	12,503,363	0	7,058,850,002	58,406,493
CREDIT FINANCING EUROPE Total					45,903,130	0	(2,372,725,343)	6,463,873,201	12,503,363	0	7,058,850,002	58,406,493
LIQUID MARKETS EUROPE												
FIRM FINANCING EUROPE												
UNASSIGNED					0	0	0	0	30,213	0	30,213	30,213
COOK					0	0	0	0	0	0	0	0
FINANCING					849,575	0	0	67,860,818	21,646,385	0	99,787,251	22,495,960
GOTHARD, CHARLES					0	0	0	4,842,525,535	63,955,975	0	4,806,481,509	63,955,975
FIRM FINANCING EUROPE Total					849,575	0	0	4,910,386,153	85,632,573	0	5,006,298,973	86,482,148
MATCH BOOK TRADING EUROPE												
UNASSIGNED					0	0	0	0	0	0	0	0
Anish Vasish					15,308,543	0	(4,036,606,339)	437,765,988	4,711	0	505,675,672	15,313,253
CUTTS NELSON					0	0	0	0	0	0	0	0
DANIEL SOSNOV					52,951,049	0	(8,924,353,597)	3,091,283,378	1,745,625	0	4,108,607,075	54,696,873
DESK PROP					0	0	(10,210,615)	0	0	0	0	0
JAWAD					33,855,014	0	(11,239,006,061)	10,488,188,533	(83,585,954)	0	13,149,169,598	(49,730,939)
SAM BUNI					36,276,520	0	(5,545,591,750)	4,730,361,616	107,182,736	0	4,873,820,872	143,459,257
SIEGMUND					0	0	0	0	0	0	0	0
Samir A Buni					4,028,802	0	(520,383,115)	235,803,542	0	0	239,832,344	4,028,802
MATCH BOOK TRADING EUROPE Total					142,419,928	0	(30,276,061,477)	18,983,403,057	25,347,318	0	22,877,105,561	167,767,246
LIQUID MARKETS EUROPE Total					143,263,503	0	(30,276,061,477)	23,393,789,210	110,979,851	0	27,893,494,534	254,249,394
FIRM FINANCING Total					189,172,633	0	(32,648,786,820)	30,357,662,411	123,483,254	0	34,942,254,536	312,655,887
GLG												
GLG												
GLG					0	0	0	0	0	0	1,025,146	0
GLG Total					0	0	0	0	0	0	1,025,146	0
GLG Total					0	0	0	0	0	0	1,025,146	0
GLG Total					0	0	0	0	0	0	1,025,146	0
GLOBAL PRINCIPAL STRATEGIES												
GPS EUROPE												
CARB-EUROPE					2,479,390	0	0	0	0	0	2,479,390	2,479,390
CARB-EUROPE Total					2,479,390	0	0	0	0	0	2,479,390	2,479,390
CREDIT ARBITRAGE												
Michael Edward John Phelps					15,000,000	0	0	0	0	0	15,000,000	15,000,000
Aban Din					13,691,511	0	(75,000)	0	6,107,397	0	19,798,908	19,798,908
Ksan Sarlaydin					0	0	0	0	32,239,815	0	32,239,815	32,239,815
Michael Phelps London					1,008,384	0	0	0	7,429,499	0	8,437,883	8,437,883
TARO GOTO					232,787,304	0	(3,650,371)	0	0	0	239,137,934	232,787,304
CREDIT ARBITRAGE Total					262,487,199	0	(3,725,371)	0	45,776,711	0	311,969,209	308,263,910
EUROPEAN PRIVATE INVESTING												
JAY KOH					15,745,016	0	0	0	0	0	15,745,016	15,745,016
EUROPEAN PRIVATE INVESTING Total					15,745,016	0	0	0	0	0	15,745,016	15,745,016
GPS EUROPE Total					280,711,605	0	(3,725,371)	0	45,776,711	0	330,213,686	326,488,316
GLOBAL PRINCIPAL STRATEGIES Total					280,711,605	0	(3,725,371)	0	45,776,711	0	330,213,686	326,488,316
GLOBAL TRADING STRATEGIES												
GLOBAL TRADING STRAT-EUR												
GLB TRAD STR EUR-TRAN PRIC					0	0	0	0	0	0	0	0
UNASSIGNED					0	0	0	0	0	0	0	0
Florian Weidinger					333,993,520	0	(64,401,878)	0	417,302	0	398,812,710	334,410,822
Sean McGeary					4,350,255	0	0	0	0	0	4,350,255	4,350,255
GLB TRAD STR EUR-TRAN PRIC Total					338,343,775	0	(64,401,878)	0	417,302	0	403,162,956	338,761,077
GLOBAL TRADING STRAT-EUR Total					338,343,775	0	(64,401,878)	0	417,302	0	403,162,956	338,761,077
GLOBAL TRADING STRATEGIES Total					338,343,775	0	(64,401,878)	0	417,302	0	403,162,956	338,761,077
HIGH GRADE CREDIT												
HIGH GRADE CREDIT EUROPE												
HG CREDIT VOLATILITY EUR												
PETER DUENAS					44,293,283	0	0	0	0	0	44,293,283	44,293,283
HG CREDIT VOLATILITY EUR Total					44,293,283	0	0	0	0	0	44,293,283	44,293,283
HG FLOW TRADING EUR												
UNASSIGNED					0	0	0	0	0	0	0	0
PETER DUENAS					164,118,984	0	0	0	250,274	0	164,369,258	164,369,258
DUENAS					12,378,922	2,455,216	(4,594)	0	0	0	9,928,300	9,923,706
Danara Sarsenbaeva					40,613,148	18,365,674	(15,098,965)	0	0	0	37,346,439	22,247,474
Deighan					30,940,946	14,212,552	(52,205,348)	0	0	0	68,933,702	16,728,354
ESPOSTI					74,550,229	0	0	0	0	0	74,550,229	74,550,229
GJOHN					56,074,452	45,465,741	(52,542,121)	0	1,301,352	0	64,452,144	11,910,024
Jonathan G Ford					25,200,546	34,464,532	(6,771,033)	0	0	0	(2,492,953)	(5,263,987)
Kogan					49,479,905	46,335,344	(43,722,281)	0	0	0	46,866,822	3,144,561
Lee Richardson					14,365,176	10,057,274	(702,149)	0	0	0	5,010,051	4,307,902
MATT BENNIE					259,459,663	44,055,182	(32,380,236)	0	0	0	247,734,739	215,404,481
MAYES					165,966,923	98,935,221	(156,005,952)	0	0	0	233,036,253	67,033,702
NASSER					6,136,331	0	(42,094)	0	0	0	6,178,425	6,136,331
SANDEEP RATTAN					22,139,811	20,197,528	(16,962,952)	0	0	0	18,905,235	1,942,283
Steve Munday					381,733	448	(8,223,986)	0	0	0	8,605,272	381,287
HG FLOW TRADING EUR Total					921,808,769	334,544,790	(984,661,313)	0	1,551,626	0	973,476,916	588,815,605
HG FLOW TRADING SYND EUR												
SYNDICATE					4,815,838	4,526,888	(6,280,061)	0	0	0	6,569,012	288,950
HG FLOW TRADING SYND EUR Total					4,815,838	4,526,888	(6,280,061)	0	0	0	6,569,012	288,950

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND TH	HIGH GRADE CREDIT	HIGH GRADE CREDIT	HG SHORT TERM CREDIT EUR									
			HG SHORT TERM CREDIT EUR Total	Kieran Davis	107,962,801	100,971,808	0	0	89,693	0	7,080,686	7,080,686
					107,962,801	100,971,808	0	0	89,693	0	7,080,686	7,080,686
			HIGH GRADE CREDIT EUROPE Total		1,078,880,691	440,043,486	(390,941,374)	0	1,641,319	0	1,031,419,897	640,478,524
			HIGH GRADE CREDIT Total		1,078,880,691	440,043,486	(390,941,374)	0	1,641,319	0	1,031,419,897	640,478,524
			HIGH YIELD									
			HIGH YIELD - EUROPE									
			HY BONDS EUR									
				B. DZIEDZIECH	61,972,848	19,972,048	(8,539,675)	0	0	0	50,546,474	42,006,800
				D. ESPOSTI	0	0	0	0	0	0	0	0
				DZIESPOSTI	0	0	0	0	0	0	0	0
				SHAHAR ZER	0	0	0	0	0	0	0	0
			HY BONDS EUR Total		61,972,848	19,972,048	(8,539,675)	0	0	0	50,546,474	42,006,800
			HY DISTRESSED EUR									
				B. DZIEDZIECH	178,754,179	0	(17,998,962)	0	2,475,546	0	199,228,686	181,229,725
			HY DISTRESSED EUR Total		178,754,179	0	(17,998,962)	0	2,475,546	0	199,228,686	181,229,725
			HY DISTRESSED LOANS EUR									
				Robert Z. Dziedzic	1,396,886	0	0	0	0	0	1,396,886	1,396,886
			HY DISTRESSED LOANS EUR Total		1,396,886	0	0	0	0	0	1,396,886	1,396,886
			HY LOANS SYND EUR									
				RICHARD HOWELL	113,281,064	0	(1)	0	0	0	113,281,064	113,281,064
			HY LOANS SYND EUR Total		113,281,064	0	(1)	0	0	0	113,281,064	113,281,064
			HY PAR LOAN TRADING EUR									
				SHAHAR ZER	523,286,695	37,910,700	(51,019,378)	0	226,212	0	536,621,585	485,602,207
			HY PAR LOAN TRADING EUR Total		523,286,695	37,910,700	(51,019,378)	0	226,212	0	536,621,585	485,602,207
			HY SSG EUROPE									
				Guy. Moar	213,764,848	0	0	0	0	0	213,764,848	213,764,848
			HY SSG EUROPE Total		213,764,848	0	0	0	0	0	213,764,848	213,764,848
			HY SSG NPLS									
				Guy R. Moar	5,200,440	0	0	0	0	0	5,200,440	5,200,440
			HY SSG NPLS Total		5,200,440	0	0	0	0	0	5,200,440	5,200,440
			HIGH YIELD - EUROPE Total		1,097,662,960	57,882,748	(77,558,016)	0	2,701,758	0	1,120,039,863	1,042,481,970
			HIGH YIELD EEMEA									
			HY CORPORATES EEMEA									
				Sorosh Shambayati (Legacy book)	154,384,682	57,219,516	(21,379,447)	0	0	0	118,544,614	97,165,166
				Anthony Nahum	81,388,311	0	(41,240,942)	0	0	0	122,629,253	81,388,311
				Debashish Dutta Gupta	200,798,032	59,444,489	(46,684,205)	0	6,798,881	0	194,626,629	148,142,424
				Departed HY Corp EEMEA	1	0	0	0	0	0	1	1
			HY CORPORATES EEMEA Total		436,561,026	116,664,005	(109,304,594)	0	6,798,881	0	436,000,497	326,695,902
			HY SSG EMG NPLS									
				Guy R. Moar	212,333,927	0	(452)	0	0	0	212,334,380	212,333,927
				MCAR, GUY	22,584	0	0	0	0	0	22,584	22,584
			HY SSG EMG NPLS Total		212,356,911	0	(452)	0	0	0	212,357,364	212,356,911
			HIGH YIELD EEMEA Total		648,917,937	116,664,005	(109,305,046)	0	6,798,881	0	648,357,861	539,052,813
			HIGH YIELD Total		1,746,580,897	174,546,753	(186,863,062)	0	9,500,639	0	1,768,397,844	1,581,534,783
			LEVERAGED FINANCE									
			LF EUROPE									
			LF EUROPE									
			LF EUROPE Total	UNASSIGNED	121,733,668	0	(1)	0	0	0	121,733,668	121,733,668
			LF EUROPE Total		121,733,668	0	(1)	0	0	0	121,733,668	121,733,668
			LEVERAGED FINANCE Total		121,733,668	0	(1)	0	0	0	121,733,669	121,733,668
			MORTGAGE CAP DIV PRE-ALLOC									
			MORT CAP DIV EUR PRE ALLO									
			UK PLATFORMS									
			UK PLATFORMS Total	UNASSIGNED	0	0	0	0	0	0	50,752,083	0
			UK PLATFORMS Total		0	0	0	0	0	0	50,752,083	0
			MORT CAP DIV EUR PRE ALLO Total		0	0	0	0	0	0	50,752,083	0
			MORTGAGE CAP DIV PRE-ALLOC Total		0	0	0	0	0	0	50,752,083	0
			OTHER									
			OTHER BANKING INDUST EUR									
			HG FIRM REL LOANS IBD EUR									
				UNASSIGNED	54,427,264	0	(11)	0	0	0	54,427,274	54,427,264
				KARN	437,591,652	0	(121)	0	0	0	437,591,773	437,591,652
			HG FIRM REL LOANS IBD EUR Total		492,018,916	0	(132)	0	0	0	492,019,047	492,018,916
			HY FIRM REL LOANS IBD EUR									
				RICHARD HOWELL	22,742,864	0	0	0	0	0	22,742,864	22,742,864
			HY FIRM REL LOANS IBD EUR Total		22,742,864	0	0	0	0	0	22,742,864	22,742,864
			HY LOAN HOLDS IBD EUR									
				UNASSIGNED	851,557	0	0	0	0	0	851,557	851,557
			HY LOAN HOLDS IBD EUR Total		851,557	0	0	0	0	0	851,557	851,557
			HY LOANS EUROPE									
				UNASSIGNED	97,164,957	0	0	0	0	0	97,164,957	97,164,957
			HY LOANS EUROPE Total		97,164,957	0	0	0	0	0	97,164,957	97,164,957
			HY LOANS SYNDICATION EUROPE									
				UNASSIGNED	250,298,060	0	0	0	0	0	250,298,060	250,298,060
			HY LOANS SYNDICATION EUROPE Total		250,298,060	0	0	0	0	0	250,298,060	250,298,060
			OTHER BANKING INDUST EUR									
				UNASSIGNED	872,916,641	0	0	0	0	0	872,916,641	872,916,641
			OTHER BANKING INDUST EUR Total		872,916,641	0	0	0	0	0	872,916,641	872,916,641
			OTHER EUROPE NBM GROSS UP									
				UNASSIGNED	(257,380,892)	0	0	0	0	0	(257,380,892)	(257,380,892)
			OTHER EUROPE NBM GROSS UP Total		(257,380,892)	0	0	0	0	0	(257,380,892)	(257,380,892)
			OTHER BANKING INDUST EUR Total		1,478,612,103	0	(132)	0	0	0	1,478,612,234	1,478,612,103
			OTHER Total		1,478,612,103	0	(132)	0	0	0	1,478,612,234	1,478,612,103
			PIM PRE-ALLOCATED									
			PIM PRE ALLOCATED EUROPE									
			PIM GLG PARTNERS									
			PIM GLG PARTNERS Total	UNASSIGNED	1,595,186	0	0	0	2,550,000	0	4,145,186	4,145,186
			PIM GLG PARTNERS Total		1,595,186	0	0	0	2,550,000	0	4,145,186	4,145,186
			TOTAL IMD EUR SALES									
				UNASSIGNED	148,264	0	0	0	18,910,399	0	19,058,663	19,058,663
			TOTAL IMD EUR SALES Total		148,264	0	0	0	18,910,399	0	19,058,663	19,058,663
			PIM PRE ALLOCATED EUROPE Total		1,743,450	0	0	0	21,460,399	0	23,203,849	23,203,849

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND THPM PRE-ALLOCATED Total					1,743,450	0	0	0	21,400,399	0	23,203,849	23,203,849
PRIVATE EQUITY												
CREDIT RELATED EUROPE												
EUROPEAN MEZZANINE FUND I												
				UNASSIGNED	(10,927,299)	0	0	0	0	0	(10,927,299)	(10,927,299)
				ENTWISLE, JULIAN	199,876	0	0	0	0	0	199,876	199,876
				Julian N. Entwisle	73,897,546	0	(9,264)	0	0	0	73,897,546	73,897,546
EUROPEAN MEZZANINE FUND I Total					62,960,123	0	(9,264)	0	0	0	62,960,387	62,960,123
EUROPEAN MEZZANINE FUND II												
				UNASSIGNED	122,977,088	0	0	0	0	0	122,977,088	122,977,088
EUROPEAN MEZZANINE FUND II Total					122,977,088	0	0	0	0	0	122,977,088	122,977,088
GLOBAL MEZZANINE EUROPE												
				UNASSIGNED	36,649,667	0	0	0	0	0	36,649,667	36,649,667
GLOBAL MEZZANINE EUROPE Total					36,649,667	0	0	0	0	0	36,649,667	36,649,667
CREDIT RELATED EUROPE Total					222,586,878	0	(9,264)	0	0	0	222,586,142	222,586,878
INFRASTRUCTURE EUROPE												
INFRASTRUCTURE EUROPE												
				UNASSIGNED	4,936,348	0	0	0	0	0	4,936,348	4,936,348
INFRASTRUCTURE EUROPE Total					4,936,348	0	0	0	0	0	4,936,348	4,936,348
INFRASTRUCTURE EUROPE Total					4,936,348	0	0	0	0	0	4,936,348	4,936,348
MERCH BNK EUR												
MB I, II, III EUROPE												
				UNASSIGNED	317,965,906	0	0	0	0	0	317,965,906	317,965,906
MB I, II, III EUROPE Total					317,965,906	0	0	0	0	0	317,965,906	317,965,906
MB IV EUROPE												
				UNASSIGNED	10,266,038	0	0	0	0	0	10,266,038	10,266,038
MB IV EUROPE Total					10,266,038	0	0	0	0	0	10,266,038	10,266,038
MERCH BNK EUR Total					328,231,944	0	0	0	0	0	328,231,944	328,231,944
PFIG-EUROPE												
CO-INVESTMENT FUNDS EUROPE												
				UNASSIGNED	260,103,491	0	0	0	0	0	260,103,491	260,103,491
CO-INVESTMENT FUNDS EUROPE Total					260,103,491	0	0	0	0	0	260,103,491	260,103,491
CROSSROADS EUROPE												
				UNASSIGNED	79,468,044	0	0	0	0	0	79,468,044	79,468,044
CROSSROADS EUROPE Total					79,468,044	0	0	0	0	0	79,468,044	79,468,044
PFIG-EUROPE Total					339,571,535	0	0	0	0	0	339,571,535	339,571,535
REAL ESTATE EUROPE												
RE MEZZ I EUROPE												
				UNASSIGNED	37,294,304	0	0	0	0	0	37,294,304	37,294,304
RE MEZZ I EUROPE Total					37,294,304	0	0	0	0	0	37,294,304	37,294,304
RE MEZZ II EUROPE												
				UNASSIGNED	170,910,893	0	0	0	0	0	170,910,893	170,910,893
RE MEZZ II EUROPE Total					170,910,893	0	0	0	0	0	170,910,893	170,910,893
REAL ESTATE I EUROPE												
				UNASSIGNED	76,285,389	0	0	0	0	0	76,285,389	76,285,389
REAL ESTATE I EUROPE Total					76,285,389	0	0	0	0	0	76,285,389	76,285,389
REAL ESTATE II EUROPE												
				UNASSIGNED	89,845,516	0	0	0	0	0	89,845,516	89,845,516
REAL ESTATE II EUROPE Total					89,845,516	0	0	0	0	0	89,845,516	89,845,516
REAL ESTATE III EUROPE												
				UNASSIGNED	1,151,722,045	0	0	0	0	0	1,151,722,045	1,151,722,045
REAL ESTATE III EUROPE Total					1,151,722,045	0	0	0	0	0	1,151,722,045	1,151,722,045
REAL ESTATE EUROPE Total					1,526,058,147	0	0	0	0	0	1,526,058,147	1,526,058,147
VENTURE CAPITAL EUROPE												
VENTURE CAPITAL EUROPE												
				UNASSIGNED	158,254	0	0	0	0	0	158,254	158,254
VENTURE CAPITAL EUROPE Total					158,254	0	0	0	0	0	158,254	158,254
VENTURE CAPITAL EUROPE Total					158,254	0	0	0	0	0	158,254	158,254
PRIVATE EQUITY Total					2,421,543,106	0	(9,264)	0	0	0	2,421,552,370	2,421,543,106
REAL ESTATE												
REAL ESTATE-EUROPE												
CMBS-EUROPE												
				UNASSIGNED	8,332,219,030	0	0	0	0	0	8,332,219,030	8,332,219,030
				ALEXSANDER PETROV	255,629,722	159,228,390	0	0	0	0	96,401,332	96,401,332
				BRETT OLSON	197,901,868	99,618,687	0	0	14,444,782	0	112,727,963	112,727,963
				J BLAKEMORE	6,156,280,626	7,236,793	(235,500)	0	0	0	6,149,044,833	6,149,044,833
CMBS-EUROPE Total					14,942,031,246	266,082,870	(235,500)	0	14,444,782	0	14,690,628,658	14,690,393,158
PRIN. TRAN.-EUROPE												
				J BLAKEMORE	1,838,194,717	0	(213,743)	0	2,161,378	0	1,840,569,838	1,840,356,095
PRIN. TRAN.-EUROPE Total					1,838,194,717	0	(213,743)	0	2,161,378	0	1,840,569,838	1,840,356,095
REAL ESTATE NPL												
				J BLAKEMORE	6,537,528	0	0	0	0	0	6,537,528	6,537,528
				James C. Blakemore	36,987,639	0	0	0	0	0	36,987,639	36,987,639
REAL ESTATE NPL Total					43,405,167	0	0	0	0	0	43,405,167	43,405,167
REAL ESTATE-EUROPE Total					16,823,631,130	266,082,870	(449,243)	0	16,606,160	0	16,574,603,663	16,574,154,420
REAL ESTATE Total					16,823,631,130	266,082,870	(449,243)	0	16,606,160	0	16,574,603,663	16,574,154,420
SALES/RESEARCHWADMIN												
BANKHAUS FID FINANCE JV												
				UNASSIGNED	0	0	0	0	0	0	0	0
BANKHAUS FID FINANCE JV Total					0	0	0	0	0	0	0	0
BANKHAUS FID FINANCE JV Total					0	0	0	0	0	0	0	0
SALES/RESEARCHWADMIN Total					0	0	0	0	0	0	0	0
SECURITIZED PRODUCTS												
SP EUROPE-ORIGINATION												
ELQ												
				ALEX MADDOX	310,196,881	0	0	0	0	0	310,196,881	310,196,881
				AMANY ATTIA	33,712,351	0	0	0	0	0	33,712,351	33,712,351
				MADDOX CHRISTOPHER	15,532,720	0	0	0	0	0	15,532,720	15,532,720
ELQ Total					359,441,952	0	0	0	0	0	359,441,952	359,441,952
MBS CAPTIVE HEDGING												
				UNASSIGNED	0	0	0	0	0	0	0	0
				ALEX MADDOX	0	0	0	0	0	0	0	0
MBS CAPTIVE HEDGING Total					0	0	0	0	0	0	0	0
MBS CAPTIVE RETAINED CLASSES												

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND THISECREDITIZED PRODUCTS												
SP EUROPE-ORIG		MBS CAPTIVE RETAINED CLASSES		ALEX MADDOX	6,410,645,642	0	0	0	0	0	6,410,645,642	6,410,645,642
		MBS CAPTIVE RETAINED CLASSES Total			6,410,645,642	0	0	0	0	0	6,410,645,642	6,410,645,642
		PREFERRED MORTGAGES										
				ALEX MADDOX	187,596,660	0	0	0	0	0	187,596,660	187,596,660
				AMANY ATTIA	305,020,194	0	0	0	0	0	305,020,194	305,020,194
		PREFERRED MORTGAGES Total			492,616,854	0	0	0	0	0	492,616,854	492,616,854
		SPML										
				UNASSIGNED	0	0	0	0	0	0	0	0
				ALEX MADDOX	155,797,282	0	0	0	0	0	155,797,282	155,797,282
				AMANY ATTIA	973,903,231	0	0	0	0	187,899,593	1,161,802,824	1,161,802,824
		SPML Total			1,129,700,513	0	0	0	0	187,899,593	1,317,600,106	1,317,600,106
SP EUROPE-ORIGINATION Total					8,392,404,961	0	0	0	0	187,899,593	8,580,304,554	8,580,304,554
SP EUROPE-TRADING												
		ABS NEW ISSUE NON-CAPTIVE										
				ALEX MADDOX	35,301	0	0	0	0	0	35,301	35,301
		ABS NEW ISSUE NON-CAPTIVE Total			35,301	0	0	0	0	0	35,301	35,301
		ABS SECONDARY OTHER EUROPE										
				UNASSIGNED	13,015,514	0	0	0	0	0	13,015,514	13,015,514
				Ed Rose	404,144,895	38,449,208	0	0	728,392	0	366,421,679	366,421,679
		ABS SECONDARY OTHER EUROPE Total			417,157,409	38,449,208	0	0	728,392	0	379,437,193	379,437,193
		INSURANCE SOLUTIONS EUROPE										
				Ed Rose	2,959,162	0	0	0	0	0	2,959,162	2,959,162
		INSURANCE SOLUTIONS EUROPE Total			2,959,162	0	0	0	0	0	2,959,162	2,959,162
		MBS NON-CAPTIVE EUROPE										
				ALEX MADDOX	378,432,702	0	0	0	0	0	378,432,702	378,432,702
		MBS NON-CAPTIVE EUROPE Total			378,432,702	0	0	0	0	0	378,432,702	378,432,702
		MBS TRADING SECONDARY EUROPE										
				Dawson, Sean	0	0	0	0	0	0	0	0
		MBS TRADING SECONDARY EUROPE Total			0	0	0	0	0	0	0	0
		PRIN. FINANCE-EUROPE										
				UNASSIGNED	21,764,739	0	0	0	0	0	21,764,739	21,764,739
				ALEX MADDOX	21,552,236	0	0	0	0	0	21,552,236	21,552,236
				CHRIS PATRICK	287,219,147	0	(1,320,036)	0	0	0	288,539,183	287,219,147
				Joshua E. Swidler	11,386,246	0	0	0	0	0	11,386,246	11,386,246
				Rui Manuel Laranjeira Barros	50,205,115	0	0	0	0	0	50,205,115	50,205,115
		PRIN. FINANCE-EUROPE Total			392,127,483	0	(1,320,036)	0	0	0	393,447,519	392,127,483
		RMBS SECONDARY EUROPE										
				ALEX MADDOX	396,217,488	165,484,778	0	0	0	0	230,732,711	230,732,711
				CRAIG TIPPING	0	0	0	0	0	0	0	0
		RMBS SECONDARY EUROPE Total			396,217,488	165,484,778	0	0	0	0	230,732,711	230,732,711
		SF NPLS EUROPE										
				CHRIS PATRICK	651,538,409	0	0	0	0	0	651,538,409	651,538,409
		SF NPLS EUROPE Total			651,538,409	0	0	0	0	0	651,538,409	651,538,409
		SP LEGACY BOND EUROPE										
				ALEX MADDOX	1,170,539,484	45,125,034	(40,881,793)	0	0	0	1,166,296,233	1,125,414,450
		SP LEGACY BOND EUROPE Total			1,170,539,484	45,125,034	(40,881,793)	0	0	0	1,166,296,233	1,125,414,450
SP EUROPE-TRADING Total					3,409,007,438	249,059,020	(42,201,819)	0	728,392	0	3,202,879,230	3,160,677,411
SECURITIZED PRODUCTS Total					11,801,412,399	249,059,020	(42,201,819)	0	728,392	187,899,593	11,783,183,784	11,740,981,965
STRUCTURED TRANSACTIONS												
		FID STRUCTURED TRANS EUR										
		FINANCIAL ENG.-EUROPE										
				PETER SUGARMAN	37,188,676	0	0	0	0	5,820,414	43,009,090	43,009,090
		FINANCIAL ENG.-EUROPE Total			37,188,676	0	0	0	0	5,820,414	43,009,090	43,009,090
		FID STRUCTURED TRANS EUR Total			37,188,676	0	0	0	0	5,820,414	43,009,090	43,009,090
		STRUCTURED TRANS EUR										
		YE PROJECTS										
				UNASSIGNED	12,358,703	0	0	750,000,000	0	50,674,777	813,033,480	63,033,480
		YE PROJECTS Total			12,358,703	0	0	750,000,000	0	50,674,777	813,033,480	63,033,480
		STRUCTURED TRANS EUR Total			12,358,703	0	0	750,000,000	0	50,674,777	813,033,480	63,033,480
STRUCTURED TRANSACTIONS Total					49,547,379	0	0	750,000,000	0	56,495,191	856,042,570	106,042,570
		UNASSIGNED										
				UNASSIGNED	0	0	0	0	0	0	0	0
		UNASSIGNED Total			0	0	0	0	0	0	0	0
		UNASSIGNED Total			0	0	0	0	0	0	0	0
		UNASSIGNED Total			0	0	0	0	0	0	0	0
		UNASSIGNED Total			0	0	0	0	0	0	0	0
VOLATILITY EUROPE												
		FLOW VOLATILITY EUROPE										
		DELTA1										
				Abdul Raouf Raza	0	0	(4,597,910)	0	0	0	411,989	0
				Stefan Walgenbach	352,146,934	24,114,694	(3,137,101,063)	0	29,629,084	0	1,034,474,603	357,661,324
		DELTA1 Total			352,146,934	24,114,694	(3,201,698,981)	0	29,629,084	0	1,034,886,592	357,661,324
		SINGLE STOCK										
				UNASSIGNED	219,044,068	5,785,883	(438,187,527)	0	0	0	253,114,589	213,258,185
				Rachid Bouzouba	0	0	(4,051,486)	0	0	0	2,212,710	0
				Abdul Raouf Raza	0	0	0	0	0	0	0	0
				Stefan Walgenbach	1,486,554,986	478,704,892	(2,981,458,461)	0	21,275,670	1,141,232,369	2,630,525,981	2,170,358,133
				Michael Anthony Di Iorio	136,552	170	(1,451)	0	0	0	136,382	136,382
				OLIVIER BOSSARD	4,330,079	0	(15,017,429)	0	14,290,102	0	22,475,588	18,720,182
				Rob Heck	0	0	0	0	0	0	0	0
		SINGLE STOCK Total			1,710,165,685	484,490,945	(3,438,716,354)	0	35,565,772	1,141,232,369	2,908,465,520	2,402,472,882
		FLOW VOLATILITY EUROPE Total			2,062,312,619	508,605,639	(6,640,415,335)	0	65,194,856	1,141,232,369	3,943,352,112	2,760,134,206
		INDEX VOLATILITY EUROPE										
		STRUCTURED FLOW										
				UNASSIGNED	68,117,767	5,677,966	(166,923,506)	0	0	132,351,133	196,531,645	194,790,934
				MANPREET GREWAL	0	0	(4,686,629)	0	0	0	0	0
		STRUCTURED FLOW Total			68,117,767	5,677,966	(171,610,134)	0	0	132,351,133	196,531,645	194,790,934
		INDEX VOLATILITY EUROPE Total			68,117,767	5,677,966	(171,610,134)	0	0	132,351,133	196,531,645	194,790,934
		RISK VOLATILITY EUROPE										
		AGGREGATED RISK										
				Vikesh Kotecha	0	0	0	0	0	775,413,233	775,413,233	775,413,233
				Mohamed - Ali	20,857,698	24,861	(961,151,272)	0	0	0	107,426,443	20,832,837
				Saad Hammoud	8,848,701	0	(23,807,396)	0	0	0	8,848,701	8,848,701
		AGGREGATED RISK Total			29,706,399	24,861	(384,958,668)	0	0	775,413,233	891,688,377	805,094,771
		CONVERTS STRIPPING										
				Saad Hammoud	351,657,306	17,831,263	(238,319,312)	0	7,408,367	0	356,197,368	341,134,409
		CONVERTS STRIPPING Total			351,657,306	17,831,263	(238,319,312)	0	7,408,367	0	356,197,368	341,134,409

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM EUROPE AND TH VOLATILITY EUROPE												
RISK VOLATILITY EUROPE												
DIVIDENDS												
				Saad Hammoud	22,779,463	711,676	(51,746,304)	0	0	0	23,657,573	22,067,787
DIVIDENDS Total					22,779,463	711,676	(51,746,304)	0	0	0	23,657,573	22,067,787
EMG STRUCTURED EUROPE												
				Michel Danedhi	349,220,305	2,795,107	(461,155,949)	0	5,482,513	0	390,075,302	351,917,711
EMG STRUCTURED EUROPE Total					349,220,305	2,795,107	(461,155,949)	0	5,482,513	0	390,075,302	351,917,711
MACRO/SPEC SITUATIONS												
				Saad Hammoud	6,533,605	3,159,176	(6,639,189)	0	0	0	4,325,193	3,374,429
MACRO/SPEC SITUATIONS Total					6,533,605	3,159,176	(6,639,189)	0	0	0	4,325,193	3,374,429
OTHER/JV BOOKS												
				Saad Hammoud	4,062,587	0	(102,201,336)	0	0	0	4,062,587	4,062,587
				Bacha, Mohamed-Ali	17,772,500	0	(1,532,197,276)	0	0	0	161,420,473	17,772,500
OTHER/JV BOOKS Total					21,835,087	0	(1,634,398,612)	0	0	0	165,483,060	21,835,087
STRUCTURED RISK												
				Mohamed - Ali	1,815,431,492	49,035,979	(1,681,857,564)	0	52,189,939	0	2,161,267,089	1,818,585,453
STRUCTURED RISK Total					1,815,431,492	49,035,979	(1,681,857,564)	0	52,189,939	0	2,161,267,089	1,818,585,453
VAR/SWAPS CORRELATION												
				Saad Hammoud	8,624,932	2,119,165	(9,715,753)	0	0	0	7,604,736	6,706,767
VAR/SWAPS CORRELATION Total					8,624,932	2,119,165	(9,715,753)	0	0	0	7,604,736	6,706,767
VOL ARBITRAGE												
				Saad Hammoud	106,237,384	20,320,278	(136,649,089)	0	4,697,095	0	103,173,327	90,614,200
				HAMMOUD, SAAD	337,186	0	(870,705)	0	0	0	337,186	337,186
VOL ARBITRAGE Total					106,574,570	20,320,278	(137,519,794)	0	4,697,095	0	103,510,513	90,951,386
RISK VOLATILITY EUROPE Total					2,712,583,158	96,097,505	(4,606,313,145)	0	69,787,914	775,413,233	4,193,809,211	3,461,696,806
STRUCTURED VOL EUROPE												
FUNDS												
				OLIVIER BOSSARD	2,160,889,319	871,467	(136,136,117)	0	800,000	0	2,160,817,852	2,160,817,852
FUNDS Total					2,160,889,319	871,467	(136,136,117)	0	800,000	0	2,160,817,852	2,160,817,852
INDEX EXOTICS												
				UNASSIGNED	824,246,095	30,559,635	(631,205,855)	0	1,676	0	823,962,026	793,688,136
				OLIVIER BOSSARD	104,655,759	4,791,417	(752,990,976)	0	0	0	102,958,408	99,864,333
INDEX EXOTICS Total					928,901,854	35,351,052	(1,384,196,831)	0	1,676	0	926,920,434	893,552,469
SINGLE STOCK EXOTICS												
				UNASSIGNED	187,889,305	7,432,312	(42,912,583)	0	0	0	190,709,582	180,456,993
				OLIVIER BOSSARD	5,695,842	0	0	0	0	0	5,695,842	5,695,842
				UNASSIGNED	1,124,016,682	127,301,381	(5,370,921,770)	0	52,058,881	1,692,538,574	2,906,297,082	2,144,313,756
				OLIVIER BOSSARD	1,317,801,829	134,733,693	(5,616,744,553)	0	52,058,881	1,692,538,574	3,104,702,591	2,327,466,591
SINGLE STOCK EXOTICS Total					4,407,392,393	170,956,212	(6,937,069,301)	0	52,861,557	1,692,538,574	6,192,440,792	5,381,836,912
STRUCTURED VOL EUROPE Total					9,250,386,538	781,337,322	(18,355,407,915)	0	187,844,327	3,141,535,309	14,436,133,760	11,798,428,852
VOLATILITY EUROPE Total					102,627,732,936	31,208,649,463	(93,598,963,819)	39,399,153,120	1,766,776,771	4,586,668,056	181,927,439,473	80,921,170,449
SUM EUROPE AND THE MIDDLE EAST Total												
SUM ASIA												
FOREIGN EXCHANGE												
LIQUID MKTS PROP ASIA												
8219 RISK MANAGED												
				UNASSIGNED	10,029,184	0	0	0	0	26,520,158	36,549,342	36,549,342
				CHARLES VALLE	10,029,184	0	0	0	0	0	10,029,184	10,029,184
8219 RISK MANAGED Total					20,058,368	0	0	0	0	26,520,158	46,578,526	46,578,526
LIQUID MKTS PROP SINGAPORE												
				Ultra Diego	45,977,859	5,607,088	(24,828,442)	0	0	0	40,370,771	40,370,771
				Ajay Abrol	0	0	(24,828,442)	0	0	0	24,828,442	0
LIQUID MKTS PROP SINGAPORE Total					45,977,859	5,607,088	(24,828,442)	0	0	0	65,199,213	40,370,771
LIQUID MKTS PROP ASIA Total					66,036,227	5,607,088	(24,828,442)	0	0	26,520,158	111,777,739	86,949,297
FX ASIA												
KOREA RATES												
				Surghyun Yoo	97,813,115	0	0	0	0	0	97,813,115	97,813,115
KOREA RATES Total					97,813,115	0	0	0	0	0	97,813,115	97,813,115
INDIA RATES												
				Ajay Manwaha	77,144,594	0	0	0	0	0	77,144,594	77,144,594
				Anish Agarwal	0	0	0	0	0	0	0	0
INDIA RATES Total					77,144,594	0	0	0	0	0	77,144,594	77,144,594
FX-OPTIONS SE ASIA												
				UNASSIGNED	0	0	0	0	0	0	0	0
FX-OPTIONS SE ASIA Total					0	0	0	0	0	0	0	0
FX BOND SE ASIA												
				Praveen Pabby	124,240,373	0	0	0	0	0	124,240,373	124,240,373
FX BOND SE ASIA Total					124,240,373	0	0	0	0	0	124,240,373	124,240,373
FX BOND INDIA												
				UNASSIGNED	234,292,273	0	0	0	0	0	234,292,273	234,292,273
FX BOND INDIA Total					234,292,273	0	0	0	0	0	234,292,273	234,292,273
FX ASIA Total					533,490,355	0	0	0	0	0	533,490,355	533,490,355
FOREIGN EXCHANGE Total					599,526,582	5,607,088	(24,828,442)	0	0	26,520,158	645,268,094	620,438,652
GLOBAL RATES												
GOVERNMENTS ASIA												
GOVERNMENTS ASIA-NON YEN												
				Anant Swarup	242,981,991	0	(383,648,085)	0	0	0	626,630,076	242,981,991
				Iris Yao	21,866,373	0	0	0	0	0	21,866,373	21,866,373
				Nishant Pathela	2,004,419	0	(5,717,823)	0	0	0	5,918,342	-200,419
GOVERNMENTS ASIA-NON YEN Total					265,048,783	0	(389,366,008)	0	0	0	654,414,791	265,048,783
GOVERNMENTS ASIA-YEN												
				Hirotsuka Kanamori	2,043,931,292	661,772,466	(2,055,765,310)	0	0	0	3,437,924,136	1,382,158,826
				Katsuya Miyoshi	3,253,288,714	1,581,557,639	(3,080,830,926)	0	0	357,079,103	5,109,641,105	2,028,810,179
				Makoto Umino	301,237,413	181	(197,747,603)	0	0	0	458,984,935	301,237,292
				Naoeto Ichinoe	0	0	0	0	0	0	0	0
				TSUBOUCHI	(880,389,664)	0	0	0	0	0	(880,389,664)	(880,389,664)
				Minoru Osawa	90,053,125	28,919,258	(103,571,237)	0	0	0	164,705,094	61,133,857
				Motonori Suwa	643,210,359	328,313,140	(417,459,766)	0	0	0	732,356,985	314,897,219
GOVERNMENTS ASIA-YEN Total					5,451,331,239	2,600,562,694	(5,815,374,842)	0	0	357,079,103	9,023,222,491	3,207,847,649
GOVTS ASIA ALLOC												
				UNASSIGNED	0	0	0	0	0	0	0	0
GOVTS ASIA ALLOC Total					0	0	0	0	0	0	0	0
GOVERNMENTS ASIA AGENCY												
				TAHARA, TAKAOMI	0	0	0	0	0	0	0	0
GOVERNMENTS ASIA AGENCY Total					0	0	0	0	0	0	0	0
GOVERNMENTS ASIA Total					5,716,380,022	2,600,562,694	(6,204,740,850)	0	0	357,079,103	9,877,637,282	3,472,896,432
RATES DERIVATIVES ASIA												
FID DERIVS ASIA												
				Jeremy Martin	47,745,840	7,301,069	0	0	0	0	40,444,770	40,444,770

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM ASIA	GLOBAL RATES	RATES DERIVATIVE	FID DERIVS ASIA		38,987,414	12,618,656	(18,978,533)	0	0	0	48,347,291	27,368,739
				Katsuya Miyoshi	453,515,072	0	0	0	0	0	453,515,072	453,515,072
				Sato S. Parikh	2,553,779	741,213	(4,528,569)	0	0	0	6,341,135	1,812,566
				Anant Swarup	0	0	0	0	0	0	0	0
				Nishant Pathela	211,563,326	116,774,932	(16,329,880)	0	0	0	111,118,274	94,788,393
				Omri Ezer	755,365,431	137,435,870	(39,836,982)	0	0	0	657,766,542	617,929,559
				FID DERIVS ASIA Total								
				IRP MORTGAGE ASIA								
				Tomohito Mikajiri	5,315,536	0	0	0	0	0	5,315,536	5,315,536
				IRP MORTGAGE ASIA Total	5,315,536	0	0	0	0	0	5,315,536	5,315,536
				DERIVATIVES AUSTRALIA								
				Touw, Marten	10,488,520	0	0	0	0	0	10,488,520	10,488,520
				Roger Sewell	65,431,364	0	0	0	0	0	65,431,364	65,431,364
				DERIVATIVES AUSTRALIA Total	75,919,884	0	0	0	0	0	75,919,884	75,919,884
				FID EXOTICS ASIA								
				THOMAS SIEGMUND	123,156,100	26,770,957	0	0	0	0	96,385,144	96,385,144
				FID EXOTICS ASIA Total	123,156,100	26,770,957	0	0	0	0	96,385,144	96,385,144
				EXOTICS AUSTRALIA								
				UNASSIGNED	34,185,290	0	0	0	0	0	34,185,290	34,185,290
				EXOTICS AUSTRALIA Total	34,185,290	0	0	0	0	0	34,185,290	34,185,290
				RATES DERIVATIVES ASIA Total	993,942,241	164,206,827	(39,836,982)	0	0	0	899,572,396	829,735,413
				GLOBAL RATES Total	6,710,322,263	2,764,768,521	(6,244,577,832)	0	0	357,079,103	10,547,209,678	4,302,631,845
				ASIA EXECUTION SERVICES								
				ASIA CASH								
				ASIAN CASH SALES JAPAN								
				UNASSIGNED	458,996	0	0	0	0	0	458,996	458,996
				Asia Cash Sales	3,644,924	0	0	0	638,994	0	4,283,919	4,283,919
				ASIAN CASH SALES JAPAN Total	4,103,920	0	0	0	638,994	0	4,742,915	4,742,915
				ASIAN CASH SALES NON JAPAN								
				UNASSIGNED	0	0	0	0	4,149,083	0	4,149,083	4,149,083
				Asia Cash Sales	0	0	0	0	132,029	0	132,029	132,029
				ASIAN CASH SALES NON JAPAN Total	0	0	0	0	4,281,112	0	4,281,112	4,281,112
				INDIA EQUITIES								
				Ranjan, Rajeev	56,246,734	0	0	0	0	0	56,246,734	56,246,734
				Shanizae, Levan	6,170,059	0	0	0	0	0	6,170,059	6,170,059
				Singh, Charanjeet	23,736,546	1,155,121	0	0	0	14,402,765	36,984,210	36,984,210
				Vaish, Pratik	1,707,123	0	0	0	0	0	47,283,075	3,707,123
				INDIA EQUITIES Total	87,860,462	1,155,121	0	0	0	14,402,765	146,684,078	101,108,126
				JAPAN EQUITIES								
				UNASSIGNED	9	0	(61,884)	0	0	0	9	9
				Kee, Jake	9,913,351	0	0	0	0	0	9,913,351	9,913,351
				TAMARA, KUNIO	0	0	(719,284)	0	0	0	719,284	0
				Yamamoto, Shuji	1,745,181	0	(13,629)	0	0	0	1,782,012	1,745,181
				JAPAN EQUITIES Total	11,658,541	0	(794,797)	0	0	0	12,414,656	11,658,541
				NON JAPAN ASIA EQUITIES								
				UNASSIGNED	4,704,229	0	(2,130,977)	0	1,931,204	35,504,134	42,139,566	42,139,566
				Christopher Liem	0	0	(2,002,059)	0	0	0	2,002,059	0
				Jake Tang Seng Kee	171,812,007	0	(62,438,465)	0	11,093,320	0	200,676,594	182,905,326
				Jake Tang Seng Kee / Jonathan Ryan / Chr	110,829	0	0	0	0	0	110,829	110,829
				Jonathan Ryan	253,496	0	0	0	0	0	253,496	253,496
				QFII	1,331,439	0	0	0	0	0	1,331,439	1,331,439
				RYAN, JONATHAN	256,485	0	0	0	0	0	1,172,207	256,485
				NON JAPAN ASIA EQUITIES Total	178,468,485	0	(66,572,531)	0	13,024,524	35,504,134	247,886,190	226,997,141
				QUANT STRATEGIES								
				SUN, JINHUI	22,858,439	0	(4,716,934)	0	0	0	26,702,103	22,858,439
				QUANT STRATEGIES Total	22,858,439	0	(4,716,934)	0	0	0	26,702,103	22,858,439
				US ASIAN SALES								
				UNASSIGNED	647	0	(31,582)	0	0	0	647	647
				US ASIAN SALES Total	647	0	(31,582)	0	0	0	647	647
				ASIA CASH Total	304,950,494	1,155,121	(62,115,844)	0	17,944,630	49,906,919	442,511,701	371,646,921
				PORTFOLIO ASIA								
				PORTFOLIO PROP JAPAN								
				UNASSIGNED	0	0	0	0	0	0	0	0
				Heather, Nicholas J	52,869,754	0	(19,625,730)	0	3,942	0	58,754,037	52,872,696
				Paul Beresford	480,475	0	0	0	0	0	480,475	480,475
				PORTFOLIO PROP JAPAN Total	53,349,229	0	(19,625,732)	0	3,942	0	59,234,512	53,353,171
				PORTFOLIO-PROP NON JAPAN								
				UNASSIGNED	0	0	0	0	0	2,294,528	2,294,528	2,294,528
				Heather, Nicholas J	170,619,368	0	(30,405,282)	0	0	0	134,114,617	170,619,368
				PORTFOLIO-PROP NON JAPAN Total	170,619,368	0	(30,405,282)	0	0	2,294,528	196,409,145	172,913,896
				PRTFLO-FACILITATION JAPAN								
				Heather, Nicholas J	81,184	0	(61,471)	0	0	0	86,203	81,184
				PRTFLO-FACILITATION JAPAN Total	81,184	0	(61,471)	0	0	0	86,203	81,184
				PRTFLO-FACILITATION NON-J								
				Heather, Nicholas J	326	0	0	0	0	0	326	326
				Paul Beresford	887,886	0	(8,325)	0	131,776	0	1,028,604	1,019,662
				PRTFLO-FACILITATION NON-J Total	888,212	0	(8,325)	0	131,776	0	1,028,930	1,019,988
				PORTFOLIO ASIA Total	224,937,993	0	(50,090,810)	0	135,718	2,294,528	256,758,730	227,368,239
				SYSTEMATIC TRADING ASIA								
				SYS TRADING JAPAN								
				UNASSIGNED	111,393	0	0	0	0	0	111,393	111,393
				FILLET, ANTOINE	63,185,047	179,213	(39,965,516)	0	1,186	0	77,413,576	63,007,020
				SYS TRADING JAPAN Total	63,296,440	179,213	(39,965,516)	0	1,186	0	77,524,969	63,118,413
				SYSTEMATIC TRADING ASIA Total	63,296,440	179,213	(39,965,516)	0	1,186	0	77,524,969	63,118,413
				ASIA EXECUTION SERVICES Total	593,184,927	1,334,334	(152,172,170)	0	18,081,534	52,201,447	776,795,460	662,133,573
				ASSET MANAGEMENT PRINCIPAL INV								
				AM PRINCIPAL INVESTMENTS- ASIA								
				ASSET MGT SEED ASIA								
				UNASSIGNED	102,294,616	0	0	0	0	0	102,294,616	102,294,616
				Vincent Hua	61,890,243	0	0	0	0	0	61,890,243	61,890,243
				ASSET MGT SEED ASIA Total	164,184,859	0	0	0	0	0	164,184,859	164,184,859
				AM PRINCIPAL INVESTMENTS- ASIA Total	164,184,859	0	0	0	0	0	164,184,859	164,184,859
				ASSET MANAGEMENT PRINCIPAL INV Total	164,184,859	0	0	0	0	0	164,184,859	164,184,859
				CDO								
				CDO - ASIA								
				CDO BESPOKE ASIA								
				Peck Chao Leo	47,435	0	(244,553)	0	96,003,504	0	96,295,491	96,050,939
				CDO BESPOKE ASIA Total	47,435	0	(244,553)	0	96,003,504	0	96,295,491	96,050,939</

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM ASIA	CDO	CDO - ASIA	CDO BESPOKE CORRELATION ASIA Total		2,093,404,275	74,838,711	0	5,486,868	23,896,815	8,902,219	2,552,851,466	2,047,364,598
			CDO CLO PRIMARY ASIA		2,636,878	0	0	0	6,345,289	0	8,982,167	8,982,167
			CDO CLO PRIMARY ASIA Total	Leon Hirdle	2,636,878	0	0	0	6,345,289	0	8,982,167	8,982,167
			CDO - ASIA Total		2,092,088,588	74,838,711	(244,553)	5,486,868	126,245,608	8,902,219	2,158,129,124	2,152,397,704
			CDO Total		2,092,088,588	74,838,711	(244,553)	5,486,868	126,245,608	8,902,219	2,158,129,124	2,152,397,704
			COMMODITIES									
			ASIA COMMODITIES TRADING									
			ASIA COMMODITIES STRUCTURED									
			ASIA COMMODITIES STRUCTURED Total	Anun Murthy (Singapore)	34,315,252	792,410	0	0	4,821,499	0	38,344,341	38,344,341
			ASIA OIL									
			ASIA OIL Total	Anun Murthy (Singapore)	149,855,225	0	0	0	0	0	149,855,225	149,855,225
			ASIA COMMODITIES TRADING Total		184,170,477	792,410	0	0	4,821,499	0	188,199,566	188,199,566
			COMMODITIES Total		184,170,477	792,410	0	0	4,821,499	0	188,199,566	188,199,566
			CONVERTIBLES PRODUCT									
			CONVERTIBLES ASIA									
			CONVERTIBLES SE ASIA									
			CONVERTIBLES SE ASIA Total	Nigel Watts / Robert McGinley Watts, Nigel O XX	283,235,624	0	(34,179,090)	0	13,841,524	45,710	302,062,244	297,122,858
			CONVERTIBLES ASIA Total		283,235,624	0	(34,179,090)	0	13,841,524	45,710	302,062,244	297,122,858
			CONVERTIBLES PRODUCT Total		283,235,624	0	(34,179,090)	0	13,841,524	45,710	302,062,244	297,122,858
			DIRECT PRINCIPAL INVESTMENTS									
			DIRECT PRINCIPAL-ASIA									
			DIRECT PRINCIPAL-ASIA									
			DIRECT PRINCIPAL-ASIA Total	UNASSIGNED Masao Takahashi Tarun Jorwani	88,946,860	0	0	0	0	0	88,946,860	88,946,860
			DIRECT PRINCIPAL-ASIA Total		14,231,498	0	0	0	0	0	14,231,498	14,231,498
			DIRECT PRINCIPAL-ASIA Total		168,753,181	0	0	0	0	0	168,753,181	168,753,181
			DIRECT PRINCIPAL-ASIA Total		271,931,539	0	0	0	0	0	271,931,539	271,931,539
			DIRECT PRINCIPAL-ASIA Total		271,931,539	0	0	0	0	0	271,931,539	271,931,539
			DIRECT PRINCIPAL INVESTMENTS Total		271,931,539	0	0	0	0	0	271,931,539	271,931,539
			EQUITIES CORPORATE									
			EQUITIES CORP ASIA									
			EQ CORP ASIA									
			EQ CORP ASIA Total	UNASSIGNED OTHER	0	0	0	0	0	293,922,815	293,922,815	293,922,815
			EQ CORP ASIA Total		0	0	0	0	0	293,922,815	293,922,815	293,922,815
			EQ FIRM RELATIONSHIP LOAN									
			EQ FIRM RELATIONSHIP LOAN Total	Jamnie M. Shugan	18,933,082	0	0	0	0	0	18,933,082	18,933,082
			EQ FIRM RELATIONSHIP LOAN Total		18,933,082	0	0	0	0	0	18,933,082	18,933,082
			EQUITIES CORP ASIA Total		18,933,082	0	0	0	0	293,922,815	326,138,629	312,855,897
			EQUITIES CORPORATE Total		18,933,082	0	0	0	0	293,922,815	326,138,629	312,855,897
			EQUITIES SUPPORT									
			NEW ISSUE EQTY									
			NEW ISSUE-ASIA									
			NEW ISSUE-ASIA Total	UNASSIGNED	1,033	0	0	0	0	0	1,033	1,033
			NEW ISSUE-ASIA Total		1,033	0	0	0	0	0	1,033	1,033
			NEW ISSUE EQTY Total		1,033	0	0	0	0	0	1,033	1,033
			EQUITIES SUPPORT Total		1,033	0	0	0	0	0	1,033	1,033
			EQUITY FINANCING									
			Equity Finance Trading Europe									
			Equity Finance Trading Europe									
			Equity Finance Trading Europe Total	UNASSIGNED	0	0	0	0	0	0	2,317,603,314	0
			Equity Finance Trading Europe Total		0	0	0	0	0	0	2,317,603,314	0
			Equity Finance Trading Europe Total		0	0	0	0	0	0	2,317,603,314	0
			Equity Finance Trading Yen									
			UNASSIGNED									
			UNASSIGNED Total	UNASSIGNED	0	0	0	0	0	0	0	0
			Equity Finance Trading Yen Total		0	0	0	0	0	0	0	0
			NON HF FINANCING ASIA									
			INSTITUTIONAL FIN ASIA									
			INSTITUTIONAL FIN ASIA Total	Tim Wannemacher Tim Wannemacher	744,168	0	(412,663)	0	0	0	2,914,564,482	744,168
			INSTITUTIONAL FIN ASIA Total		744,168	0	(412,663)	0	0	0	2,914,564,482	744,168
			NON HF FINANCING ASIA Total		744,168	0	(412,663)	0	0	0	2,914,564,482	744,168
			PRIME BROKER ASIA									
			TRAD PRIME BROKER ASIA									
			TRAD PRIME BROKER ASIA Total	UNASSIGNED Tim Wannemacher	627,880,938	365,620,778	0	56,027,135	0	0	5,933,377,120	1,414,682,598
			TRAD PRIME BROKER ASIA Total		627,880,938	365,620,778	0	56,027,135	0	0	5,933,377,120	1,414,682,598
			PRIME BROKER ASIA Total		627,880,938	365,620,778	0	56,027,135	0	0	5,933,377,120	1,414,682,598
			STAT ARB FINCNG ASIA									
			STAT ARB FINCNG ASIA									
			STAT ARB FINCNG ASIA Total	Wannemacher, Tim	0	0	0	0	0	0	193,950,900	73,866,814
			STAT ARB FINCNG ASIA Total		0	0	0	0	0	0	193,950,900	73,866,814
			STAT ARB FINCNG ASIA Total		0	0	0	0	0	0	193,950,900	73,866,814
			EQUITY FINANCING Total		628,625,106	365,620,778	(412,663)	0	56,027,135	0	11,359,495,816	1,489,293,580
			EQUITY STRATEGIES									
			EQUITIES STRATEGIES-ASIA									
			EQUITIES STRAT JAPAN									
			EQUITIES STRAT JAPAN Total	UNASSIGNED Adam Garrett Atsushi Omoto Paul Alexis Penkett	31,830,556	0	(23,977,986)	0	0	0	31,830,556	31,830,556
			EQUITIES STRAT JAPAN Total		0	0	0	0	0	0	123,382	0
			EQUITIES STRAT JAPAN Total		21,553,179	0	(9,927,230)	0	0	0	471,460,071	21,553,179
			EQUITIES STRAT JAPAN Total		0	0	0	0	0	0	0	0
			EQUITIES STRATEGIES-NON JAPAN									
			EQUITIES STRATEGIES-NON JAPAN									
			EQUITIES STRATEGIES-NON JAPAN	UNASSIGNED Atsushi Omoto Paul Alexis Penkett Dustin Sugasa	465,236,153	4,306,688	(169,498,102)	0	0	80,562,034	545,798,187	545,798,187
			EQUITIES STRATEGIES-NON JAPAN		232,396,944	0	(28,985,444)	0	17,504,743	0	262,919,112	245,594,999
			EQUITIES STRATEGIES-NON JAPAN		43,623,586	0	(33,700,241)	0	0	779,697,457	833,903,103	833,321,043
			EQUITIES STRATEGIES-NON JAPAN		77,476,683	0	(10,055,473)	0	249,763	0	77,891,582	77,726,446

RATES BALANCE SHEET
LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
05/30/08
(in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM ASIA	EQUITY STRATEGIES	EQUITIES STRAT	EQUITIES STRATEGIES-NON JAPAN	Johanna Nasser	125,212	0	0	0	0	0	125,212	125,212
				Rohit Chulani	578,901	0	(578,901)	0	0	0	801,758	578,901
				Thomas Vitbauer	413,961,718	0	(21,873,150)	0	0	0	424,799,031	413,961,718
			EQUITIES STRATEGIES-NON JAPAN Total		1,233,999,171	4,306,688	(284,691,311)	0	17,754,506	860,259,491	2,146,238,013	2,107,106,506
			EQUITIES STRATEGIES-ASIA Total		1,286,782,932	4,306,688	(288,596,509)	0	17,754,506	860,259,491	2,849,852,022	2,160,490,241
	EQUITY STRATEGIES Total				1,286,782,932	4,306,688	(288,596,509)	0	17,754,506	860,259,491	2,849,852,022	2,160,490,241
	EQUITY SYNTHETICS											
		PB SYNTHETICS ASIA										
		SYN PRIME BROKER ASIA										
				UNASSIGNED	2,798,067	0	(73,572,179)	0	0	38,801,551	41,599,618	41,599,618
				Tim Wannemacher	872,094,138	0	(808,903,718)	422,339,458	74,890	321,834,461	1,760,958,669	1,183,703,489
			SYN PRIME BROKER ASIA Total		874,892,205	0	(1,010,472,897)	422,339,458	74,890	360,336,012	1,802,558,287	1,235,303,107
		PB SYNTHETICS ASIA Total			874,892,205	0	(1,010,472,897)	422,339,458	74,890	360,336,012	1,802,558,287	1,235,303,107
		STAT ARB SYNTHETICS ASIA										
		STAT ARB SYNTHETICS ASIA										
				UNASSIGNED	17,973,168	0	(2,940,024)	0	987,425	0	19,066,529	18,060,593
				Tim Wannemacher	857,362,427	1,373,322	(500,973,343)	0	392,472	0	1,005,771,489	856,381,578
			STAT ARB SYNTHETICS ASIA Total		875,335,595	1,373,322	(503,913,367)	0	1,379,897	0	1,024,838,018	875,342,171
		STAT ARB SYNTHETICS ASIA Total			875,335,595	1,373,322	(503,913,367)	0	1,379,897	0	1,024,838,018	875,342,171
	EQUITY SYNTHETICS Total				1,750,227,800	1,373,322	(1,514,386,264)	422,339,458	1,454,787	360,336,012	2,827,396,305	2,110,645,278
	FID CORPORATE											
		FID CORP-LOANS ASIA										
		HG FIRM RELATIONSHIP LOAN										
				Janine M. Shugan	6,372,916	0	0	0	0	0	6,372,916	6,372,916
				Raymond Kahn	12,560,166	0	(456,963)	0	0	0	13,017,129	12,560,166
			HG FIRM RELATIONSHIP LOAN Total		18,933,082	0	(456,963)	0	0	0	19,390,045	18,933,082
		FID CORP-LOANS ASIA Total			18,933,082	0	(456,963)	0	0	0	19,390,045	18,933,082
		FID CORPORATE ASIA										
		FID CORP ASIA										
				UNASSIGNED	1,355	0	0	0	0	0	1,355	1,355
				H. LEE	0	0	0	0	0	0	0	0
				HYUNG LEE	3,556,825	0	0	0	0	0	3,556,825	3,556,825
			FID CORP ASIA Total		3,558,180	0	0	0	0	0	3,558,180	3,558,180
		FID CORPORATE ASIA Total			3,558,180	0	0	0	0	0	3,558,180	3,558,180
	FID CORPORATE Total				22,491,262	0	(456,963)	0	0	0	22,948,225	22,491,262
	FID FUTURES											
		GLOBAL FUTURES ASIA-YEN										
		GLOBAL FUTURES ASIA YEN										
				Jamie Colwell	0	0	0	0	0	0	0	0
			GLOBAL FUTURES ASIA YEN Total		0	0	0	0	0	0	0	0
		GLOBAL FUTURES ASIA-YEN Total			0	0	0	0	0	0	0	0
	FID FUTURES Total				0	0	0	0	0	0	0	0
	FIRM FINANCING											
		LIQUID MARKETS FINANCING ASIA										
		FIRM FINANCING ASIA										
				Kosuke Morihara	(4)	0	(4)	(991,984,949)	0	0	3,570,405,035	(4)
			FIRM FINANCING ASIA Total		(4)	0	(4)	(991,984,949)	0	0	3,570,405,035	(4)
		FIRM FINANCING AUSTRALIA										
				Kyle Hauptman	0	0	0	0	0	0	0	0
			FIRM FINANCING AUSTRALIA Total		0	0	0	0	0	0	0	0
		LIQUID MARKETS FINANCING ASIA Total			(4)	0	(4)	(991,984,949)	0	0	3,570,405,035	(4)
	FIRM FINANCING Total				(4)	0	(4)	(991,984,949)	0	0	3,570,405,035	(4)
	GLOBAL OPPORTUNITIES GROUP											
		GLOBAL OPPORTUNITIES-ASIA										
		GOG CREDIT TRADING										
				Christian Howe	57,677,068	0	(2,540,610)	0	0	0	60,217,678	57,677,068
				DESMOND HOW	85,301,043	0	(72,805,570)	0	8,698,333	0	146,805,946	74,000,376
			GOG CREDIT TRADING Total		122,978,111	0	(75,346,180)	0	8,698,333	0	207,023,624	131,677,444
		GOG LONG-SHORT										
				Kevin Caffrey	43,471,229	0	(2,109,559)	0	0	0	45,580,788	43,471,229
			GOG LONG-SHORT Total		43,471,229	0	(2,109,559)	0	0	0	45,580,788	43,471,229
		GOG MACRO TRADING FID										
				Allan Bedwick	0	0	0	0	0	0	(294,165,879)	0
				Sean Giefing	27,968,088	0	(192,984)	0	0	0	28,161,072	27,968,088
			GOG MACRO TRADING FID Total		27,968,088	0	(192,984)	0	0	0	(266,004,807)	27,968,088
		GOG PRIVATE DEALS										
				UNASSIGNED	(11,948,847)	0	0	0	0	29,684,537	17,735,690	17,735,690
				Benjamin A. Fuchs	851,390	0	0	0	0	0	851,390	851,390
				Benjamin Fuchs	296,370,942	0	(35,928,502)	0	0	0	332,299,444	296,370,942
				Steven J. Qian/Roger Wu	256,849,236	0	0	0	3,023,250	0	259,872,546	256,849,236
			GOG PRIVATE DEALS Total		542,122,761	0	(35,928,502)	0	3,023,250	29,684,537	610,759,070	574,830,568
		GOG SSG FID CONTROLS										
				UNASSIGNED	93,601,892	0	0	0	0	0	93,601,892	93,601,892
			GOG SSG FID CONTROLS Total		93,601,892	0	0	0	0	0	93,601,892	93,601,892
		GOG VOLATILITY TRADING										
				Ingo Wende/Matthias Wolf	83,300,493	0	(34,107,919)	0	0	0	117,408,412	83,300,493
			GOG VOLATILITY TRADING Total		83,300,493	0	(34,107,919)	0	0	0	117,408,412	83,300,493
		GLOBAL OPPORTUNITIES-ASIA Total			913,442,594	0	(147,685,144)	0	11,722,583	29,684,537	808,368,979	954,849,714
		GLOBAL OPPORTUNITIES-INDIA										
		GOG GROWTH EQUITY INDIA ADMIN										
				UNASSIGNED	33,189,208	0	0	0	0	0	33,189,208	33,189,208
			GOG GROWTH EQUITY INDIA ADMIN Total		33,189,208	0	0	0	0	0	33,189,208	33,189,208
		GLOBAL OPPORTUNITIES-INDIA Total			33,189,208	0	0	0	0	0	33,189,208	33,189,208
	GLOBAL OPPORTUNITIES GROUP Total				946,631,802	0	(147,685,144)	0	11,722,583	29,684,537	841,558,187	988,038,922
	GLOBAL PRINCIPAL STRATEGIES											
		GPS ASIA										
		CONVERT ARB										
				Fawaz S ElHabel	0	0	0	0	42,016,219	0	42,016,219	42,016,219
			CONVERT ARB Total		0	0	0	0	42,016,219	0	42,016,219	42,016,219
		CREDIT										
				UNASSIGNED	36,354	0	0	0	0	0	36,354	36,354
				Artur Plasecki	2,383,600	0	0	0	13,720,083	0	16,103,683	16,103,683
				Assan Din	0	0	0	0	0	0	0	0
			CREDIT Total		2,419,954	0	0	0	13,720,083	0	16,140,037	16,140,037
		GPS ASIA Total			2,419,954	0	0	0	55,736,302	0	58,156,256	58,156,256

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM ASIA	GLOBAL PRINCIPAL STRATEGIES											
	GLOBAL PRINCIPAL STRATEGIES Total											
					2,419,954	0	0	0	55,736,302	0	58,156,256	58,156,256
	GLOBAL TRADING STRATEGIES											
	GLOBAL TRADING STRAT-ASIA											
	GLB TRAD STR AS-TRANS PRI											
				UNASSIGNED	0	0	0	0	0	0	0	0
				Dennis N. Nikita Jr.	714,432,566	0	0	0	23,372,680	0	737,805,246	737,805,246
				Graham Anderson	145,664,748	0	0	0	0	0	145,664,748	145,664,748
				GLB TRAD STR AS-TRANS PRI Total	860,097,316	0	0	0	23,372,680	0	883,471,821	883,469,996
	GLOBAL TRADING STRAT-ASIA Total											
					860,097,316	0	0	0	23,372,680	0	883,471,821	883,469,996
	GLOBAL TRADING STRATEGIES Total											
					860,097,316	0	0	0	23,372,680	0	883,471,821	883,469,996
	HIGH GRADE CREDIT											
	HIGH GRADE CREDIT ASIA											
	HG EX-JAPAN											
				Freddie Teng	0	0	(628,058)	0	0	0	628,058	0
				Leon Hindle	1,024,522	0	0	0	0	0	1,024,522	1,024,522
				DONG NAM	49,511,004	32,243,816	(18,621,753)	0	3,057,516	0	38,946,459	20,324,704
				ERIC PANG	27,496,077	6,863,883	0	0	0	0	20,632,194	20,632,194
				Eugene Y. Fung	372,620,657	127,071,333	(52,350,482)	0	0	0	297,899,787	245,549,325
				SCT ASIA ALL	76,059,629	0	0	0	0	0	76,059,629	76,059,629
				HG EX-JAPAN Total	526,711,869	166,179,032	(71,600,275)	0	3,057,516	0	435,190,649	363,590,374
	HG JAPAN											
				Freddie Teng	50,207,776	46,080,603	0	0	0	0	4,127,173	4,127,173
				UNASSIGNED	0	0	0	0	948,767	0	948,767	0
				SCT ASIA ALL	0	0	0	0	0	0	0	0
				MATSUJIMASAHIKO	36,489,250	10,880,587	(6,296,079)	0	0	0	31,904,740	25,608,663
				Takafumi Nakadate	188,051,313	77,469,979	(1,892,091)	0	0	0	112,473,425	112,581,334
				Timothy E. Milea	64,999	0	0	0	0	0	64,999	64,999
				Y. Masuda	94,678,791	0	0	0	0	0	94,678,791	94,678,791
				HG JAPAN Total	369,492,129	134,431,169	(8,188,169)	0	948,767	0	244,197,895	236,069,727
	HGC INDIA ONSHORE											
				Neesaj Gambhir	12,186,258	0	0	0	0	0	12,186,258	12,186,258
				R. Arun K	160,034,661	0	0	0	0	0	160,034,661	160,034,661
				HGC INDIA ONSHORE Total	172,220,919	0	0	0	0	0	172,220,919	172,220,919
	HIGH GRADE CREDIT AUSTRALIA											
				UNASSIGNED	2,779,209	0	0	0	0	0	2,779,209	2,779,209
				Damien Wales	85,132,721	10,198,592	0	0	0	0	74,934,129	74,934,129
				HIGH GRADE CREDIT AUSTRALIA Total	87,911,930	10,198,592	0	0	0	0	77,713,338	77,713,338
	HIGH GRADE CREDIT ASIA Total											
					1,156,336,867	310,808,793	(79,788,444)	0	4,006,283	0	929,322,801	849,534,358
	HIGH GRADE CREDIT Total											
					1,156,336,867	310,808,793	(79,788,444)	0	4,006,283	0	929,322,801	849,534,358
	HIGH YIELD											
	HIGH YIELD - ASIA											
	ASIA SPECIAL SITUATIONS GROUP											
				Andreas Vourloumis	287,318,118	0	0	0	0	1,967,512	289,285,622	289,286,622
				Edwin Ching Him Wong	242,353,829	0	0	0	0	54,687,013	297,040,842	297,040,842
				Rodney Prior	23,743,036	0	0	0	0	0	23,743,036	23,743,036
				Shyam Maheshwari	1,252,315,882	0	0	0	0	0	1,252,315,882	1,252,315,882
				ASIA SPECIAL SITUATIONS GROUP Total	1,805,731,657	0	0	0	0	56,654,525	1,862,386,162	1,862,386,162
	ASSG-STREET FACING											
				Dinesh Goel	77,207,507	0	0	(3,490,729)	0	0	80,698,236	77,207,507
				ASSG-STREET FACING Total	77,207,507	0	0	(3,490,729)	0	0	80,698,236	77,207,507
	HY FLOW											
				Ben Gird	86,130,029	33,639,859	(44,606,707)	0	2,121,231	0	99,218,109	54,611,401
				Eugene Fung	45,245,356	32,034,190	(22,982,647)	0	0	0	36,193,812	13,211,165
				HY FLOW Total	131,375,385	65,674,049	(67,589,354)	0	2,121,231	0	135,411,921	67,822,566
	HY JAPAN											
				Yukihito Masuda	511,506,485	0	0	0	0	5,647,432	517,153,917	517,153,917
				HY JAPAN Total	511,506,485	0	0	0	0	5,647,432	517,153,917	517,153,917
	HY LEVERAGE FINANCE/SYNDICATE											
				Freddie Teng	0	0	(1,321,251)	0	0	0	1,321,251	0
				Jose Cortes	67,272,889	0	0	0	0	0	67,272,889	67,272,889
				Sergio Morita	47,227,828	0	0	0	0	0	47,227,828	47,227,828
				HY LEVERAGE FINANCE/SYNDICATE Total	114,500,717	0	(1,321,251)	0	0	0	115,821,968	114,500,717
	HIGH YIELD - ASIA Total											
					2,640,321,751	65,674,049	(72,401,334)	0	2,121,231	62,301,957	2,711,472,224	2,639,070,889
	HIGH YIELD Total											
					2,640,321,751	65,674,049	(72,401,334)	0	2,121,231	62,301,957	2,711,472,224	2,639,070,889
	MORTGAGE CAP DIV ALLOC											
	MORT CAP DIV ALLOC ASIA											
	JAPAN											
				Aadi Seshasayee	(394,286,082)	0	0	0	0	0	(394,286,082)	(394,286,082)
				JAPAN Total	(394,286,082)	0	0	0	0	0	(394,286,082)	(394,286,082)
	MORT CAP DIV ALLOC ASIA Total											
					(394,286,082)	0	0	0	0	0	(394,286,082)	(394,286,082)
	MORTGAGE CAP DIV ALLOC Total											
					(394,286,082)	0	0	0	0	0	(394,286,082)	(394,286,082)
	MORTGAGE CAP DIV PRE-ALLOC											
	MORT CAP DIV ASIA PRE ALL											
	JAPAN											
				Aadi Seshasayee	394,286,665	0	0	0	0	0	394,286,665	394,286,665
				JAPAN Total	394,286,665	0	0	0	0	0	394,286,665	394,286,665
	MORT CAP DIV ASIA PRE ALL Total											
					394,286,665	0	0	0	0	0	394,286,665	394,286,665
	MORTGAGE CAP DIV PRE-ALLOC Total											
					394,286,665	0	0	0	0	0	394,286,665	394,286,665
	OTHER											
	OTHER BANKING INDSUT ASIA											
	HG FIRM RELAT LOANS ASIA											
				UNASSIGNED	12,745,832	0	0	0	0	0	12,745,832	12,745,832
				Janine M. Shugan	25,120,332	0	0	0	0	0	25,120,332	25,120,332
				HG FIRM RELAT LOANS ASIA Total	37,866,164	0	0	0	0	0	37,866,164	37,866,164
	OTHER BANKING INDSUT ASIA Total											
					37,866,164	0	0	0	0	0	37,866,164	37,866,164
	OTHER Total											
					37,866,164	0	0	0	0	0	37,866,164	37,866,164
	PRIVATE EQUITY											
	CREDIT RELATED ASIA											
	GLOBAL MEZZANINE ASIA											
				UNASSIGNED	34,349,164	0	0	0	0	0	34,349,164	34,349,164
				GLOBAL MEZZANINE ASIA Total	34,349,164	0	0	0	0	0	34,349,164	34,349,164
	CREDIT RELATED ASIA Total											
					34,349,164	0	0	0	0	0	34,349,164	34,349,164
	MERCH BNK ASIA											
	MB I, II, III, IBM ASIA											
				UNASSIGNED	21,348,486	0	0	0	0	0	21,348,486	21,348,486
				MB I, II, III, IBM ASIA Total	21,348,486	0	0	0	0	0	21,348,486	21,348,486
	MB INDIA											

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fall MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM ASIA	PRIVATE EQUITY	MERCH BNK ASIA	MB INDIA	UNASSIGNED	(9,816,526)	0	0	0	0	0	(9,816,526)	(9,816,526)
			MB INDIA Total		(9,816,526)	0	0	0	0	0	(9,816,526)	(9,816,526)
			MB IV ASIA	UNASSIGNED	885,254	0	0	0	0	0	885,254	885,254
			MB IV ASIA Total		885,254	0	0	0	0	0	885,254	885,254
		MERCH BNK ASIA Total			12,417,214	0	0	0	0	0	12,417,214	12,417,214
		PFIF-ASIA	CO-INVESTMENTS ASIA	UNASSIGNED	18,311,182	0	0	0	0	0	18,311,182	18,311,182
			CO-INVESTMENTS ASIA Total		18,311,182	0	0	0	0	0	18,311,182	18,311,182
			CROSSROADS ASIA	UNASSIGNED	19,867,010	0	0	0	0	0	19,867,010	19,867,010
			CROSSROADS ASIA Total		19,867,010	0	0	0	0	0	19,867,010	19,867,010
			FUND OF FUNDS ASIA	UNASSIGNED	10,271,464	0	0	0	0	0	10,271,464	10,271,464
			FUND OF FUNDS ASIA Total		10,271,464	0	0	0	0	0	10,271,464	10,271,464
		PFIF-ASIA Total			48,449,656	0	0	0	0	0	48,449,656	48,449,656
		REAL ESTATE ASIA	REAL ESTATE II ASIA	UNASSIGNED	44,922,757	0	0	0	0	0	44,922,757	44,922,757
			REAL ESTATE II ASIA Total		44,922,757	0	0	0	0	0	44,922,757	44,922,757
			REAL ESTATE III ASIA	UNASSIGNED	387,812,237	0	0	0	0	0	387,812,237	387,812,237
			REAL ESTATE III ASIA Total		387,812,237	0	0	0	0	0	387,812,237	387,812,237
		REAL ESTATE ASIA Total			432,734,994	0	0	0	0	0	432,734,994	432,734,994
		PRIVATE EQUITY Total			527,951,028	0	0	0	0	0	527,951,028	527,951,028
		REAL ESTATE	REAL ESTATE-ASIA	CMBS-ASIA	UNASSIGNED	6,806,704,272	0	0	0	0	6,806,704,272	6,806,704,272
				Mark Gabbay	(2,575,645,882)	0	(27,741,934)	0	0	0	(2,547,893,947)	(2,575,645,882)
			CMBS-ASIA Total		4,231,058,390	0	(27,741,934)	0	0	0	4,258,800,325	4,231,058,390
			PRIN. TRAN-ASIA	UNASSIGNED	1,188,739,093	0	0	0	0	0	1,188,739,093	1,188,739,093
				Mark Gabbay	194,308,975	0	(76,352)	0	0	0	194,308,327	194,308,975
				Andrew W Au	17,536,473	0	0	0	0	0	17,536,473	17,536,473
				Bernard YK Lau	391,844,181	0	0	0	0	0	391,844,181	391,844,181
				Charles Rubin	592,813,035	0	(38,318)	0	0	0	592,851,353	592,813,035
				Jason Dunn	15,535,218	0	0	0	0	0	15,535,218	15,535,218
				Minoru Yonekura	(470,461)	0	0	0	0	0	(470,461)	(470,461)
				Thomas M. Pearson	124,633,744	0	(132,869)	0	0	0	124,766,614	124,633,744
				Vivek Kotecha	5,807,059	0	0	0	0	0	5,807,059	5,807,059
			PRIN. TRAN-ASIA Total		2,530,747,327	0	(247,539)	0	0	0	2,530,994,967	2,530,747,327
			REAL ESTATE AUSTRALIA	UNASSIGNED	(2,274,282)	0	0	0	0	0	(2,274,282)	(2,274,282)
				Richard Ash	204,711,249	0	0	0	0	0	204,711,249	204,711,249
			REAL ESTATE AUSTRALIA Total		202,436,967	0	0	0	0	0	202,436,967	202,436,967
			REAL ESTATE INDIA	UNASSIGNED	55,496,520	0	0	0	0	0	55,496,520	55,496,520
				Thomas M. Pearson / Mark Gabbay	17,127,006	0	0	0	0	0	17,127,006	17,127,006
			REAL ESTATE INDIA Total		72,623,526	0	0	0	0	0	72,623,526	72,623,526
			REAL ESTATE NPL - ASIA	UNASSIGNED	(57,836,138)	0	0	0	0	0	(57,836,138)	(57,836,138)
				Thomas M. Pearson	2,233,994,831	0	0	0	0	0	2,233,994,831	2,233,994,831
			REAL ESTATE NPL - ASIA Total		2,176,158,693	0	0	0	0	0	2,176,158,693	2,176,158,693
		REAL ESTATE-ASIA Total			9,213,024,903	0	(27,989,473)	0	0	0	9,241,014,378	9,213,024,903
		REAL ESTATE Total			9,213,024,903	0	(27,989,473)	0	0	0	9,241,014,378	9,213,024,903
		SECURITIZED PRODUCTS	SP ASIA-ORIGINATION	JAPAN	UNASSIGNED	479,294	0	0	0	0	479,294	479,294
				Mark Gabbay	394,286,082	0	0	0	0	0	394,286,082	394,286,082
			JAPAN Total		394,765,376	0	0	0	0	0	394,765,376	394,765,376
			KOREA	Mark Gabbay	1,553,578,996	0	0	620,625	0	0	1,554,199,621	1,553,578,996
			KOREA Total		1,553,578,996	0	0	620,625	0	0	1,554,199,621	1,553,578,996
		SP ASIA-ORIGINATION Total			1,948,344,372	0	0	620,625	0	0	1,948,964,997	1,948,344,372
		SP ASIA-TRADING	ABS-NEW ISSUE-ASIA	Yukihito Masuda	604,714,854	0	(59,776,563)	2,856,278	0	0	607,347,874	604,714,854
				Carlos M. Manalac	(1,475,480,911)	0	0	8,550,041	0	0	(1,466,930,871)	(1,475,480,911)
			ABS-NEW ISSUE-ASIA Total		(870,766,057)	0	(59,776,563)	11,406,319	0	0	(799,583,177)	(870,766,057)
			MORTGAGE TRADING ASIA	Tomohito Mikajiri	5,975,626	0	0	0	0	0	5,975,626	5,975,626
			MORTGAGE TRADING ASIA Total		5,975,626	0	0	0	0	0	5,975,626	5,975,626
			PRIN. FINANCE-ASIA	Aadi Seshasayee	6,151,097	0	0	9,634	0	0	6,160,731	6,151,097
				Charles Rubin	234,850,387	0	0	0	0	0	234,850,387	234,850,387
				Chao Hua Eric Lin	508,513,446	0	0	847,145	0	0	509,360,591	508,513,446
				HAN CH	39,142,512	0	0	0	0	0	39,142,512	39,142,512
			PRIN. FINANCE-ASIA Total		788,657,442	0	0	856,779	0	0	789,514,221	788,657,442
		SP ASIA-TRADING Total			(76,132,989)	0	(59,776,563)	12,263,098	0	0	(4,093,331)	(76,132,989)
		SECURITIZED PRODUCTS Total			1,872,211,383	0	(59,776,563)	12,883,723	0	0	1,944,871,667	1,872,211,383
		VOLATILITY ASIA	FLOW VOLATILITY ASIA	INDEX FLOW VOL NON-JAPAN	UNASSIGNED	352,410,876	0	(228,015,368)	0	0	84,882,937	437,293,813
				Alex Nedeletu	27,715	0	0	0	0	0	27,715	27,715
				Anthony Nala	293,755,721	0	(17,387,403)	0	61,401	0	307,361,124	293,817,121
				Gaetano Di Glandomenico	182,288,761	0	(17,761,473)	0	0	0	182,659,171	182,288,761
				Thomas Merriessen	322,930,886	884,460	(2,089,346)	0	0	0	331,946,426	331,946,426
			INDEX FLOW VOL NON-JAPAN Total		1,161,413,959	884,460	(265,233,590)	0	61,401	84,882,937	1,245,379,257	1,245,379,257
		FLOW VOLATILITY ASIA Total			1,161,413,959	884,460	(265,233,590)	0	61,401	84,882,937	1,263,288,257	1,245,379,257
		PROPRIETARY VOL ASIA	PROP VOL JAPAN	Paul Alexis Penkett	0	0	(1,862,802)	0	0	0	0	0
				Spyros Papadakis	44	0	0	0	0	0	44	44
			PROP VOL JAPAN Total		44	0	(1,862,802)	0	0	0	44	44

RATES BALANCE SHEET
 LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet
 05/30/08
 (in millions)

Region	BPM Level 0	BPM Level 1	BPM Level 2	Trader Name	Long Inventory	Repo 105	Short Inventory	Net Reverse	Fair MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
SUM ASIA	VOLATILITY ASIA	PROPRIETARY VOL ASIA Total			44	0	(1,862,802)	0	0	0	44	44
		STRUCTURED VOL ASIA										
		STRUCT VOL NON-JAPAN ASIA										
		UNASSIGNED			(59,955,522)	0	(78,068,164)	0	0	0	(59,955,522)	(59,955,522)
		Jean-Sebastien Bret			459,561,386	0	0	0	0	0	459,561,386	459,561,386
		Spyros Papadakis			98,008,527	0	0	0	0	0	98,008,527	98,008,527
		Wallace Kai Yip Liu			1,625,947,987	0	(78,637,293)	0	0	1,680,983,985	1,648,953,641	1,648,953,641
		STRUCT VOL NON-JAPAN ASIA Total			2,123,562,378	0	(156,705,416)	0	10,263,403	12,682,251	2,158,498,376	2,148,508,032
		STRUCTURED VOL JAPAN										
		UNASSIGNED			649,082,388	0	(115,889,525)	0	0	58,434,041	707,516,429	707,516,429
		Spyros Papadakis			88,635,847	0	(11,139,287)	0	61,026,173	0	149,662,020	149,662,020
		ARNAUD BASTIT			5,407,969	0	0	0	0	0	5,407,969	5,407,969
		Hidekazu Takahashi			549,137,825	0	(135,232,792)	0	97,002	0	567,075,287	549,234,827
		Ryoichi Iriawa			150,074,126	0	(6,784,073)	0	4,229,032	0	154,758,175	154,303,158
		STRUCTURED VOL JAPAN Total			1,442,338,155	0	(269,055,677)	0	65,352,207	58,434,041	1,674,419,880	1,566,124,403
		STRUCTURED VOL ASIA Total			3,565,900,533	0	(425,761,093)	0	75,615,610	71,116,292	3,732,818,256	3,712,632,435
		WARRANTS ASIA										
		WARRANTS NON-JAPAN ASIA										
		Hugh Murray			315,585,549	0	(507,048,703)	0	0	38,024	315,644,240	315,623,573
		WARRANTS NON-JAPAN ASIA Total			315,585,549	0	(507,048,703)	0	0	38,024	315,644,240	315,623,573
		WARRANTS ASIA Total			315,585,549	0	(507,048,703)	0	0	38,024	315,644,240	315,623,573
		VOLATILITY ASIA Total			5,042,900,085	984,460	(1,199,906,188)	0	75,677,011	156,037,253	5,311,850,797	5,273,629,888
SUM ASIA	Total				36,905,467,906	3,596,110,154	(9,857,491,636)	(551,274,900)	410,862,683	2,207,290,702	58,297,353,535	37,097,773,253
UNASSIGNED	EQUITY FINANCING											
	Equity Finance Trading Europe											
	Equity Finance Trading Europe											
	UNASSIGNED				0	0	0	0	2,755,015	0	9,490,433,385	2,755,015
	Equity Finance Trading Europe Total				0	0	0	0	2,755,015	0	9,490,433,385	2,755,015
	Equity Finance Trading Europe Total				0	0	0	0	2,755,015	0	9,490,433,385	2,755,015
	Equity Finance Trading Non Yen											
	UNASSIGNED				0	0	0	0	0	0	0	0
	UNASSIGNED Total				0	0	0	0	0	0	0	0
	Equity Finance Trading Non Yen Total				0	0	0	0	0	0	0	0
	EQUITY FINANCING Total				0	0	0	0	2,755,015	0	9,490,433,385	2,755,015
UNASSIGNED	UNASSIGNED											
	UNASSIGNED				118	0	0	0	0	0	42,598,212	118
	XXX				141,558,247	0	0	0	0	0	141,558,247	141,558,247
	UNASSIGNED Total				1,929,807,267	0	0	0	0	6,303,666,386	70,854,309,072	8,232,473,653
	UNASSIGNED Total				2,070,365,632	0	0	0	0	6,303,666,386	71,038,465,531	8,374,032,018
	UNASSIGNED Total				2,070,365,632	0	0	0	0	6,303,666,386	71,038,465,531	8,374,032,018
UNASSIGNED	Total				2,070,365,632	0	0	0	2,755,015	6,303,666,386	80,528,898,916	8,376,787,033
Grand Total					325,595,179,814	50,383,392,197	(107,769,891,496)	(104,807,633,879)	3,920,561,942	37,356,333,793	689,768,258,274	328,838,422,385