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Sent: Tuesday, April 15, 2008 11:22 PM (GMT)
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Subject: Daily Balance Sheet and Disclosures Scorecard
Attach: Balance Sheet and Disclosure Scorecard Q2'08 4.14.08v1.ppt

> Attached please find the daily balance sheet scorecard file for close
> of business 4/14/08. If there are any questions please let us know.
> Thank you,
>
Based off prelim balance sheet for 4/14/08 ...

<<Balance Sheet and Disclosure Scorecard Q2'08 4.14.08v1.ppt>>

> Daily Highlights:
> * The Firm Daily Net Balance Sheet is \$463B, down \$(1B). Net
> Balance Sheet is \$122B above quarter end targets of \$342B Net.
> * Securitized Products increased by \$1B as the Remic desk
purchased MBS pools. The position is Agency collateral and has no impact
to Mortgage/ABS or Residential exposures.

* The Gross Balance Sheet was up \$9B to \$967B from prior day. Gross Balance Sheet remained \$303B above quarter end target of \$664B Gross.

* Prime Service Gross Balance Sheet increased \$14B for the day mostly due to an \$11B increase in Mortgage MB Financing in Liquid Markets.

* The CAF disclosure has been updated for revised contingent, funded and unfunded positions as of 4/09/08.

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