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Sent: Monday, April 14, 2008 8:51 PM (GMT)
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Subject: Daily Balance Sheet and Disclosures Scorecard
Attach: Balance Sheet and Disclosure Scorecard Q2'08 4.11.08v1.ppt

> Attached please find the daily balance sheet scorecard file for close
> of business 4/11/08. If there are any questions please let us know.
> Thank you,
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> <<Balance Sheet and Disclosure Scorecard Q2'08 4.11.08v1.ppt>>
> Daily Highlights:
> * The Firm Daily Net Balance Sheet is \$464B, down \$(18B). Net
> Balance Sheet is \$123B above quarter end targets of \$342B Net.
> * Global Rates decreased by \$(23B) due to the collapsing of the
> pass thru carry trade. Currently the desk remains long 30yr FNMA to
> deliver on Short 30yr TBA's that will continue unwinding until
> settlement date.
> * The Gross Balance Sheet was down \$(8B) to \$958B from prior day.
> Gross Balance Sheet remained \$302B above quarter end target of \$664B
> Gross.

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