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Sent: Thursday, April 10, 2008 2:17 PM (GMT)
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Subject: 4/08/08 Daily Balance Sheet and Disclosures Scorecard
Attach: Balance Sheet and Disclosure Scorecard Q2'08 4.10.08v1.ppt

> Attached please find the daily balance sheet scorecard file for close
> of business 4/8/08. If there are any questions please let us know.
> Thank you,
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> <<Balance Sheet and Disclosure Scorecard Q2'08 4.10.08v1.ppt>>
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> Daily Highlights:
> * The Firm Daily Net Balance Sheet is \$498B, down \$(9B) from prior
> day. Net Balance Sheet is \$156B above quarter end targets of \$342B
> Net.
> * Liquid Markets Financing decreased \$(4B) primarily due to a
> decrease in fails by \$(3B), sales of T-Bills of \$(600mm) and decreases
> in Net Margin Debits of \$(300mm) related to Frontpoint.
> * Treasury reduced it's balance sheet by \$(4B) overnight due to a
> decrease in cash at banks.
> * The Gross Balance Sheet was down \$(28B) from the prior day
> primarily driven by Liquid Markets Financing, down \$(20B), due to
> declines in fails and increased FIN41 net-down benefits.

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