The data below is for c/o/b 3/10/08

(Values in $billions)

<table>
<thead>
<tr>
<th></th>
<th>(9.88)</th>
<th>(1.58)</th>
</tr>
</thead>
<tbody>
<tr>
<td>TBSCI</td>
<td>$15.800</td>
<td></td>
</tr>
<tr>
<td>BSIL</td>
<td>2.302</td>
<td></td>
</tr>
<tr>
<td>BSSC</td>
<td>0.000</td>
<td></td>
</tr>
<tr>
<td>BS&amp;Co.</td>
<td>0.000</td>
<td></td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td>$18.102</td>
<td></td>
</tr>
</tbody>
</table>

**Tuesday 3/11 – Potential WORST CASE Liquidity Outflows**

(All balances in $billions)

**Unsecured Maturities**

- CP 1.00
- US Bank Loan 1.30
- London Bank Loan 0.94
- 3.24

**O/N Equity Repo**

- Total O/N 2.90
  - of which –
  - Known Not Rolling 0.20
  - On Credit Review 1.00

**Fixed Income Repo**

- Money Not Rolling 3.28
- Easily Replaced (1.95)
- Expected Replaced (0.87)
- Net Liquidity Outflow 0.46

**Liquidity Summary**

- TBSCI Liq, Pool 15.8
- Worst Case Loss of Funding:
  - Unsecured O/N (3.24)
  - Equity Repo O/N (2.90)
  - Fixed Income Desk (0.46)

**Loss of $6.8B**
Worst Case TBSCI Liq Pool 9.21  **

** Expect less than 100% of unsecured & equity repo to leave. Also, we will look to increase overnight equity repo with available counterparties by up to $2.0 billion. If all unsecured money leaves, maturing unsecured money over the balance of the week is ~$300 million. Additionally, there is $500 million in expiring term repo maturing on Wed 3/12 that is not rolling.