

From: Hartley, Nathaniel: RMBS (NYK)
Sent: Mon, 22 Sep 2008 08:58:18 GMT
To: King, Stephen: Markets (NYK); Yang, Jasen: Markets (NYK); Petrie, David: Markets (NYK)
CC: Hartley, Nathaniel: RMBS (NYK)
Subject: Settlement Agreement with JPM

I have reviewed the file we received: There were several bonds that appeared to be corporates but they were not on bberg. I summarized those separately. Breakdown is below, file attached. Grand total is \$ 8,551,009,228.21.

	Category	Category 2	Total
CDO	Mezzanine		21,709,013.13
	Sequential		15,436,457.99
	Subordinate		29,946,791.86
	Unknown		113,837.22
	CDO Total		67,206,100.20
CLO	Mezzanine		3,600,000.14
	Subordinate		1,829,579.95
	CLO Total		5,429,580.09
	Convertible		139,650.00
	Corporates		1,592,720,416.07
	Corporates (not on Bberg)		8,994,722.83
	Equities		399,595,352.30
	ETFs		2,566,549.32
	Foreign Treasuries & Sovereigns		132,932,305.96
	Municipals		1,324,448,526.15
	RACERs		5,003,247,841.07
	Unknown		6,376,981.72
	US ABS Home Eq Sequential		1,270,400.78
US Non-Agency CMO	Mezzanine		1,926,258.39
	Sequential		1,294,508.41
	Subordinate		2,860,034.92
	US Non-Agency CMO Total		6,080,801.72
	Grand Total		8,551,009,228.21

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