

Ability to Monetize	Collateral Type	12-Sep Comment	
High	UK Deposit	216	
	US Deposit	560	Citi, JPM (on top of prefunding)
	US Money Funds	96	
	Boxed assets	562	Boxed Inventory in LBIE
Total		1,434	
Mid	US CLO	734	Spruce - PDCF Eligible
	US Money Funds	200	LOTC upstreamable bal.
Total		934	
Low	US CLO	2,490	Sasco, Kingfisher, Verano
	UK Bond Funds	522	Pioneer
	US Deposit	9,400	Citi, BOA, JPM
	UK Deposit	947	HSBC, etc
	UK Money Funds	904	JPM
	US Money Funds	750	JPM, Dreyfus
	Cash at Banks	360	various entities in Asia
	Boxed assets	4,709	LBI box lock up
	Boxed assets	10,039	LBIE box lock up
Total		30,121	
Total Liquidity Pool		32,489	