

	A	B	C	D	E	F
1		collateral mv	money fund h/c value	Triparty shortfall		
2	pdcf eligible	106,541,933,957	2,427,296,796	1,708,990,305		
3	non pdcf eligible	21,694,120,944	1,807,997,652	3,040,732,937		
4	total	128,236,054,901	4,235,294,448	4,749,723,243		
5						
6	conduit cp	-				
7	clos	2,050,000,000				
8	cash	1,300,000,000				
9	money market funds	750,000,000				
10	money market funds	884,000,000				
11	corp	-				
12	free collateral	4,984,000,000				
13						
14	Net exposure	(234,276,757)				
15						
16	PDCF INELIGIBLE	Data				
17	SECURITY_TYP2	Sum of Collat Am	Sum of Margin Am	Average of HAIRCUT	JPM H/C	CASH SHORTFALL
18	ABS	1,808,790,067	1,414,096,759	25.40%	35%	173,561,625
19	ABS Other	543,097,724	442,804,778	24.71%	35%	55,862,086
20	ABS/HG	510,643	364,745	28.57%	40%	58,360
21	ABS/MEZZ	1,503,663	1,074,045	28.57%	50%	322,213
22	Bond	39,378,630	38,242,439	2.28%	15%	5,009,724
23	CDO2	12,620,915	9,014,939	28.57%	100%	9,014,939
24	CDS	486,383	347,416	28.57%	60%	152,863
25	CDS(ABS)	2,327,531	1,662,522	28.57%	60%	731,510
26	CDS(CRP)	23,314,432	18,303,227	20.07%	60%	9,309,913
27	CFGN	114,775,931	101,306,322	7.13%	15%	9,035,080
28	CMO	1,394,162,367	1,236,091,358	14.11%	30%	221,544,953
29	Common Stock	5,742,879,072	5,227,828,494	8.84%	25%	927,968,239
30	CORP	2,623,648,140	2,482,089,341	5.22%	25%	519,006,786
31	CORX	836,097,830	795,198,408	4.85%	30%	210,285,530
32	CP	13,341,229	13,079,637	1.96%	7%	672,293
33	CPD	61,375,253	60,171,817	1.96%	7%	3,092,834
34	Depository Receipt	601,457,423	501,349,423	16.61%	35%	110,585,428
35	FNNT	2,341,653	2,295,738	1.96%	5%	71,168
36	GAIB	37,667,212	36,940,156	1.94%	5%	1,150,933
37	GAIZ	81,448,689	79,851,656	1.96%	5%	2,475,427
38	GTC	551,169,705	540,561,551	1.95%	5%	16,828,555
39	HY	3,846,780	2,747,700	28.57%	35%	247,293
40	LL	28,357,783	22,204,695	22.39%	100%	22,009,287
41	LXI	2,412,849	2,320,047	3.85%	10%	148,483
42	MML	9,293,429	6,638,164	28.57%	35%	597,435
43	MTN	54,986,170	52,846,645	4.63%	10%	2,951,258
44	MUN2	104,743,543	100,210,626	3.77%	10%	6,530,390
45	MUNI	1,264,845,413	1,219,251,903	3.71%	15%	142,760,259
46	Mutual Fund	1,163,625,572	1,099,230,441	6.19%	10%	44,308,091
47	Note	1,096,290	1,075,151	1.93%	5%	33,675
48	Partnership Shares	417,224,665	389,081,669	6.99%	25%	75,152,650

	A	B	C	D	E	F
49	Pool	2,669,778,372	2,612,725,308	1.68%	5%	88,712,442
50	Preferred Stock	351,350,250	334,441,042	5.29%	25%	69,233,599
51	REIT	22,043,662	20,392,386	7.73%	10%	499,456
52	TVBD	22,917,099	22,249,613	2.91%	15%	2,770,078
53	Unit	53,653,192	49,802,450	6.69%	10%	1,778,117
54	Warrant	5,123,382	4,269,485	16.67%	25%	426,948
55	Whole Loan	1,026,428,001	943,961,195	20.20%	50%	305,833,017
56	Grand Total	21,694,120,944	19,886,123,292	11.82%		3,040,732,937
57						
58	TRIPARTY	Data				
59	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL
60	CDO	1,280,186,362	1,065,060,301	27.31%	45%	226,526,483
61	ABS	3,080,680,020	2,599,922,577	26.10%	30%	120,080,031
62	CMO	5,688,883,882	5,308,483,286	15.90%	25%	517,612,750
63	Equities	8,351,927,859	7,621,224,573	10.21%	20%	817,794,814
64	Corporate	9,772,868,278	9,254,078,585	5.21%	15%	956,828,327
65	MONEY MARKET	5,427,651	5,169,192	5.00%	10%	271,383
66	Muni	3,614,014,495	3,475,027,311	4.08%	10%	213,886,347
67	Agency CMO	4,250,618,427	4,130,234,377	2.37%	7%	196,719,797
68	US Treasuries	34,291,478,137	33,743,531,270	2.20%	3%	272,711,755
69	Commercial Paper	6,984,244,662	6,661,023,749	2.06%	7%	344,822,136
70	Multilateral	556,590,193	545,876,112	2.00%	10%	44,527,215
71	Agency MBS	29,109,891,518	28,652,932,191	1.84%	4%	629,977,344
72	Agency Securities	17,714,917,434	17,403,870,949	1.70%	4%	407,964,859
73	CASH	208,000,000	208,000,000	0.00%	0%	-
74	Trust Receipt	3,326,325,983	3,326,325,979	0.00%	0%	-
75	Grand Total	128,236,054,901	124,000,760,453	5.47%		4,749,723,243