	A	B	C
1	Class	DW H/C	PDCF H/C
2	ABS	7%	7%
3	ARS	7%	7%
4	Agency CMO	8%	6%
5	Agency MBS	7%	7%
6	Agency Securities	8%	13%
7	CASH	0%	0%
8	CDO	15%	100%
9	CMO	8%	7%
10	Commercial Paper	3%	7%
11	Corporate	7%	7%
12	Equities	100%	100%
13	MONEY MARKET	7%	7%
14	Multilateral	10%	10%
15	Muni	8%	7%
16	Trust Receipt	100%	100%
17	US Treasuries	10%	6%
18	Whole Loans	15%	100%

	A	B	C	D	E	F	G	H
REDACTED		Data						
2	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
3	ABS	4,647,737,173	4,449,276,607	4.2%	30.0%	1,198,362,504	7%	129,382,954
4	Agency CMO	13,996,364,680	13,363,615,795	5.0%	7.0%	275,490,710	8%	415,454,357
5	Agency MBS	45,737,897,383	44,880,943,161	2.3%	4.0%	786,661,530	7%	2,149,650,872
6	Agency Securities	32,879,941,621	32,233,065,225	2.3%	4.0%	557,275,255	8%	1,872,472,920
7	CDO	901,771,400	860,849,386	3.4%	45.0%	375,535,763	15%	105,004,343
8	CMO	12,070,908,570	11,527,940,602	3.5%	25.0%	2,598,111,098	8%	546,056,641
9	Corporate	12,122,589,673	11,611,934,859	4.6%	15.0%	1,265,451,550	7%	295,644,376
10	MONEY MARKET	90,821	89,040	2.0%	10.0%	7,266	7%	4,541
11	Multilateral	3,536,629	3,536,629	0.0%	10.0%	353,663	10%	353,663
12	Trust Receipt	3,355,734,186	3,311,494,810	1.7%	50.0%	1,622,424,528	100%	3,300,291,621
13	US Treasuries	60,198,811,345	59,718,389,002	1.2%	3.0%	1,093,688,328	10%	5,307,605,122
14	**Grand Total**	**185,915,383,479**	**181,961,135,116**	**2.1%**	**7.4%**	**9,773,362,194**	**10%**	**14,121,921,410**
15								
REDACTED		Data						
17	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
18	ABS	2,286,080	2,177,219	5.0%	30.0%	571,520	7%	45,722
19	Agency CMO	28,998,146	28,457,905	1.7%	7.0%	1,546,568	8%	1,836,549
20	Agency MBS	1,502,214,486	1,447,574,593	3.0%	4.0%	15,679,045	7%	60,445,037
21	Agency Securities	133,749,051	131,577,614	1.0%	4.0%	3,948,782	8%	9,298,744
22	CDO	302,645,270	288,233,582	5.0%	45.0%	121,058,108	15%	30,264,527
23	CMO	33,145,989	32,199,955	2.8%	25.0%	7,358,409	8%	1,723,591
24	Corporate	16,702,753	15,967,219	4.1%	15.0%	1,824,455	7%	488,234
25	US Treasuries	762,574,327	752,980,117	1.6%	3.0%	10,954,441	10%	64,334,644
26	**Grand Total**	**2,782,316,101**	**2,699,168,204**	**3.0%**	**8.8%**	**162,941,327**	**9%**	**168,437,048**
27								
REDACTED		Data						
29	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
30	ABS	1,974,503,938	1,879,313,632	3.9%	30.0%	515,659,861	7%	61,523,956
31	Agency CMO	12,880,618,524	12,681,849,636	1.9%	7.0%	660,837,311	8%	789,643,496
32	Agency MBS	56,663,296,140	55,033,055,222	4.6%	4.0%	(334,476,423)	7%	1,354,089,802
33	Agency Securities	16,689,950,342	16,154,154,810	3.8%	4.0%	30,070,549	8%	697,668,563
34	CDO	274,457,299	261,901,983	4.4%	45.0%	111,338,178	15%	29,000,988
35	CMO	5,238,188,794	4,894,574,805	7.3%	25.0%	926,042,130	8%	35,550,035
36	Commercial Paper	6,483,577,751	6,223,603,484	3.9%	7.0%	200,854,891	3%	(58,488,219)
37	Corporate	18,675,663,875	17,832,292,403	5.2%	15.0%	1,822,645,119	7%	328,592,009
38	MONEY MARKET	38,197	37,448	2.0%	10.0%	3,056	7%	1,910
39	Multilateral	1,101,520	1,079,922	2.0%	10.0%	88,122	10%	88,122
40	Trust Receipt	728,657,691	714,370,299	2.0%	50.0%	349,755,692	100%	714,084,538
41	US Treasuries	36,392,148,424	35,706,540,852	2.2%	3.0%	307,652,500	10%	2,855,102,889
42	**Grand Total**	**156,002,202,496**	**151,382,774,494**	**3.0%**	**5.9%**	**4,590,470,985**	**7%**	**6,806,858,088**
43								
REDACTED		Data						
45	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
46	ABS	177,866,700	172,530,232	3.1%	30.0%	47,818,778	7%	6,909,437
47	Agency Securities	2,090,221,113	2,049,236,383	2.0%	4.0%	41,804,422	8%	125,413,267
48	CASH	17,700,000	17,700,000	0.0%	0.0%	-	0%	-

	I	J
1		
2	PDCF H/C	CASH SHORTFALL
3	7%	129,382,954
4	6%	135,527,063
5	7%	2,149,650,872
6	13%	3,516,470,001
7	100%	871,510,032
8	7%	425,347,555
9	7%	295,644,376
10	7%	4,541
11	10%	353,663
12	100%	3,300,291,621
13	6%	2,899,652,669
14	**10%**	**13,723,835,348**
15		
16		
17	PDCF H/C	CASH SHORTFALL
18	7%	45,722
19	6%	1,256,586
20	7%	60,445,037
21	13%	15,986,196
22	100%	287,513,006
23	7%	1,392,132
24	7%	488,234
25	6%	33,831,671
26	**17%**	**400,958,584**
27		
28		
29	PDCF H/C	CASH SHORTFALL
30	7%	61,523,956
31	6%	532,031,126
32	7%	1,354,089,802
33	13%	1,532,166,080
34	100%	262,289,692
35	7%	(16,831,853)
36	7%	200,854,891
37	7%	328,592,009
38	7%	1,910
39	10%	88,122
40	100%	714,084,538
41	6%	1,399,416,952
42	**7%**	**6,368,307,224**
43		
44		
45	PDCF H/C	CASH SHORTFALL
46	7%	6,909,437
47	13%	229,924,322
48	0%	-

	A	B	C	D	E	F	G	H
49	CMO	129,156,924	124,771,064	3.8%	25.0%	27,365,123	8%	5,408,446
50	Corporate	5,305,099,302	5,048,488,788	5.1%	15.0%	526,855,908	7%	102,447,964
51	Trust Receipt	30,246,586	29,653,515	2.0%	50.0%	14,518,361	100%	29,641,654
52	US Treasuries	4,439,147,997	4,348,582,412	2.1%	3.0%	40,767,686	10%	351,508,045
53	**Grand Total**	**12,189,438,621**	**11,790,962,393**	**3.3%**	**9.0%**	**699,130,278**	**8%**	**621,328,813**
54								
[redacted]	REDACTED	Data						
56	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
57	ABS	771,609,926	743,406,537	3.8%	30.0%	202,057,176	7%	24,586,893
58	Agency CMO	1,000,091,913	977,489,647	2.2%	7.0%	47,861,542	8%	57,862,461
59	Agency MBS	5,809,276,445	5,672,747,002	2.5%	4.0%	87,203,029	7%	260,319,467
60	Agency Securities	7,438,300,695	7,288,620,901	2.0%	4.0%	146,751,124	8%	444,283,152
61	CMO	257,485,452	248,854,111	4.5%	25.0%	52,735,001	8%	8,962,474
62	Commercial Paper	44,893,765	42,755,967	5.0%	7.0%	897,875	3%	(897,875)
63	Corporate	5,062,282,051	4,804,458,644	5.5%	15.0%	480,493,173	7%	75,510,609
64	Equities	794,821	779,236	2.0%	20.0%	143,068	100%	778,924
65	MONEY MARKET	1,519,458	1,447,103	5.0%	10.0%	75,973	7%	30,389
66	Multilateral	93,906,742	91,813,052	2.1%	10.0%	7,399,851	10%	7,399,851
67	Muni	184,755,361	175,957,490	5.0%	10.0%	9,237,768	8%	5,542,661
68	Trust Receipt	109,440,437	107,294,547	2.0%	50.0%	52,531,410	100%	107,251,628
69	US Treasuries	17,832,519,031	17,570,861,784	1.8%	3.0%	209,047,882	10%	1,457,324,214
70	**Grand Total**	**38,606,876,097**	**37,726,486,021**	**2.3%**	**5.6%**	**1,296,434,872**	**9%**	**2,448,954,848**
71								
[redacted]	REDACTED	Data						
73	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
74	Agency CMO	2,455,210,374	2,395,242,207	2.5%	7.0%	111,380,529	8%	135,932,633
75	Agency MBS	11,052,526,218	10,830,105,393	2.1%	4.0%	208,450,443	7%	537,815,724
76	Agency Securities	2,530,847,962	2,469,361,033	2.7%	4.0%	33,331,341	8%	134,565,259
77	Corporate	3,946,014,301	3,791,518,120	4.2%	15.0%	426,212,553	7%	110,531,409
78	MONEY MARKET	29,107,975	28,537,232	2.0%	10.0%	2,328,638	7%	1,455,399
79	Trust Receipt	22,130,369	21,696,440	2.0%	50.0%	10,622,577	100%	21,687,761
80	US Treasuries	10,878,002,609	10,703,932,008	1.9%	3.0%	123,613,666	10%	885,073,849
81	**Grand Total**	**30,913,839,808**	**30,240,392,433**	**2.2%**	**5.1%**	**915,939,746**	**8%**	**1,827,062,034**
[redacted]	REDACTED	Data						
84	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
85	Agency CMO	3,536,921	3,536,921	0.0%	7.0%	247,584	8%	282,954
86	Agency MBS	2,297,590,233	2,295,590,247	0.6%	4.0%	77,800,936	7%	146,269,125
87	Agency Securities	2,611,502,585	2,611,502,583	0.0%	4.0%	104,460,103	8%	208,920,207
88	US Treasuries	326,061,992	326,061,986	0.0%	3.0%	9,781,860	10%	32,606,199
89	**Grand Total**	**5,238,691,731**	**5,236,691,737**	**0.0%**	**3.7%**	**192,290,483**	**7%**	**388,078,484**
[redacted]	REDACTED	Data						
92	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
93	ABS	1,755,582,469	1,584,105,982	8.9%	30.0%	369,821,807	7%	(33,962,161)
94	Agency CMO	5,768,996,628	5,617,244,548	2.3%	7.0%	271,669,290	8%	329,359,256
95	Agency MBS	21,492,283,136	20,786,863,996	3.7%	4.0%	69,085,369	7%	709,555,407
96	Agency Securities	10,859,603,990	10,621,871,676	2.6%	4.0%	151,206,594	8%	585,590,753

	I	J
49	7%	4,116,877
50	7%	102,447,964
51	100%	29,641,654
52	6%	173,942,126
53	**8%**	**546,982,380**
54		
55		
56	PDCF H/C	CASH SHORTFALL
57	7%	24,586,893
58	6%	37,860,622
59	7%	260,319,467
60	13%	816,198,187
61	7%	6,387,620
62	7%	897,875
63	7%	75,510,609
64	100%	778,924
65	7%	30,389
66	10%	7,399,851
67	7%	3,695,107
68	100%	107,251,628
69	6%	744,023,453
70	**8%**	**2,084,940,626**
71		
72		
73	PDCF H/C	CASH SHORTFALL
74	6%	86,828,425
75	7%	537,815,724
76	13%	261,107,657
77	7%	110,531,409
78	7%	1,455,399
79	100%	21,687,761
80	6%	449,953,744
81	**7%**	**1,469,380,120**
82		
83		
84	PDCF H/C	CASH SHORTFALL
85	6%	212,215
86	7%	146,269,125
87	13%	339,495,336
88	6%	19,563,719
89	**10%**	**505,540,396**
90		
91		
92	PDCF H/C	CASH SHORTFALL
93	7%	(33,962,161)
94	6%	213,979,324
95	7%	709,555,407
96	13%	1,128,570,953

	A	B	C	D	E	F	G	H
97	CDO	556,933,833	487,792,629	11.5%	45.0%	186,719,396	15%	19,639,246
98	CMO	2,572,561,194	2,375,264,513	8.5%	25.0%	424,936,341	8%	(12,399,062)
99	Commercial Paper	160,409,550	156,903,061	2.2%	7.0%	7,753,128	3%	1,336,746
100	Corporate	1,214,915,989	1,156,211,386	5.0%	15.0%	121,779,153	7%	24,585,874
101	Trust Receipt	2,042,195,782	1,940,389,738	7.1%	50.0%	875,693,551	100%	1,896,791,442
102	US Treasuries	15,715,993,944	15,408,033,302	2.0%	3.0%	158,187,129	10%	1,258,306,705
103	Whole Loans	524,744,080	456,448,950	6.1%	50.0%	230,304,346	15%	46,643,918
104	**Grand Total**	**62,664,220,594**	**60,591,129,781**	**3.3%**	**7.9%**	**2,867,156,104**	**11%**	**4,825,448,124**
105								
106	**Total**	Data						
107	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of H/C	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C	CASH SHORTFALL
108	ABS	9,329,586,286	8,830,810,208	4.8%	30%	2,334,291,646	7%	188,486,800
109	Agency CMO	36,133,817,186	35,067,436,658	2.2%	7%	1,369,033,534	8%	1,730,371,706
110	Agency MBS	144,555,084,041	140,946,879,614	2.7%	4%	910,403,929	7%	5,218,145,434
111	Agency Securities	75,234,117,359	73,559,390,224	2.1%	4%	1,068,848,170	8%	4,078,212,865
112	CASH	17,700,000	17,700,000	0.0%	0%	-	0%	-
113	CDO	2,035,807,801	1,898,777,580	6.1%	45%	794,651,444	15%	183,909,103
114	CMO	20,301,446,921	19,203,605,051	5.1%	25%	4,036,548,103	8%	585,302,126
115	Commercial Paper	6,688,881,067	6,423,262,512	3.7%	7%	209,505,895	3%	(58,049,348)
116	Corporate	46,343,267,944	44,260,871,418	4.8%	15%	4,645,261,910	7%	937,800,475
117	Equities	794,821	779,236	2.0%	20%	143,068	100%	778,924
118	MONEY MARKET	30,756,450	30,110,823	2.8%	10%	2,414,932	7%	1,492,239
119	Multilateral	98,544,891	96,429,603	1.4%	10%	7,841,636	10%	7,841,636
120	Muni	184,755,361	175,957,490	5.0%	10%	9,237,768	8%	5,542,661
121	Trust Receipt	6,288,405,050	6,124,899,349	2.8%	50%	2,925,546,119	100%	6,069,748,644
122	US Treasuries	146,545,259,667	144,535,381,462	1.6%	3%	1,953,693,491	10%	12,211,861,668
123	Whole Loans	524,744,080	456,448,950	6.1%	50%	230,304,346	15%	46,643,918
124	**Grand Total**	**494,312,968,925**	**481,628,740,178**	**2.6%**	**6.7%**	**20,497,725,990**	**9%**	**31,208,088,849**

	I	J
97	100%	493,033,004
98	7%	(38,124,673)
99	7%	7,753,128
100	7%	24,585,874
101	100%	1,896,791,442
102	6%	629,666,947
103	100%	492,676,386
104	**12%**	**5,524,525,630**
105		
106		
107	PDCF H/C	CASH SHORTFALL
108	7%	188,486,800
109	6%	1,007,695,362
110	7%	5,218,145,434
111	13%	7,839,918,733
112	0%	-
113	100%	1,914,345,734
114	7%	382,287,657
115	7%	209,505,895
116	7%	937,800,475
117	100%	778,924
118	7%	1,492,239
119	10%	7,841,636
120	7%	3,695,107
121	100%	6,069,748,644
122	6%	6,350,051,281
123	100%	492,676,386
124	**9%**	**30,624,470,305**

	A	B	C	D	E	F	G
1	**LEH**	**Collateral MV**	**Money Fund H/C Value**	**Triparty Shortfall**			
2	**total**	91,430,747,330	4,064,885,738	4,495,246,942			
3							
4	conduit cp						
5	clos	2,085,825,000					
6	cash	6,900,000,000					
7	money market funds	750,000,000					
8	money market funds	884,000,000					
9	**free collateral**	10,619,825,000					
10							
11	**Net exposure**	**6,124,578,058**					
12							
13	**TRIPARTY 9/12**	Data					
14	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C
15	ABS	3,851,705,162	3,301,579,541	26.26%	30%	143,898,302	7%
16	Agency CMO	4,150,199,457	3,922,727,811	5.30%	7%	70,381,443	8%
17	Agency MBS	19,872,251,287	19,276,045,574	4.02%	4%	63,018	7%
18	Agency Securities	8,664,512,810	8,556,639,464	1.70%	4%	199,421,327	8%
19	CASH	3,410,825,000	3,410,825,000	0.00%	0%	-	0%
20	CDO	865,601,247	728,798,430	24.63%	45%	176,358,894	15%
21	CMO	4,801,145,472	4,377,263,911	13.18%	25%	567,546,736	8%
22	Commercial Paper	4,949,356,986	4,592,956,460	6.24%	7%	37,848,024	3%
23	Corporate	9,842,778,538	9,042,626,180	10.58%	15%	435,495,985	7%
24	Equities	6,848,965,154	6,436,601,322	6.22%	20%	943,566,380	100%
25	MONEY MARKET	7,085,592	6,748,183	5.00%	10%	354,280	7%
26	Multilateral	3,191,684	3,129,102	2.00%	10%	255,335	10%
27	Muni	1,970,824,558	1,839,757,139	7.15%	10%	56,071,824	8%
28	Trust Receipt	3,256,240,613	3,192,392,849	2.00%	50%	1,562,995,494	100%
29	US Treasuries	18,936,063,768	18,677,770,625	1.41%	3%	300,989,902	10%
30	Grand Total	**91,430,747,330**	**87,365,861,592**	**4.45%**	**9.36%**	**4,495,246,942**	**16%**
31							
32	**PDCF INELIGIBLE 9/12**	Data					
33	SECURITY_TYP2	Sum of Collat Am	Sum of Margin Am	Average of H/C	JPM HC (PDCF INELIGIBLE)	CASH SHORTFALL	
34	ABS	1,902,705,893	1,509,251,043	31.7%	35.00%	62,123,080	
35	ABS Other	143,488,896	112,670,495	33.4%	35.00%	2,265,617	
36	ABS/HG	516,230	368,736	40.0%	40.00%	-	
37	ABS/MEZZ	1,557,721	1,112,658	40.0%	50.00%	155,772	
38	Bond	112,454,121	111,705,676	1.5%	15.00%	15,181,305	
39	CDO2	12,685,957	9,061,398	40.0%	100.00%	7,611,574	
40	CDS	487,967	348,548	40.0%	60.00%	97,593	
41	CDS(ABS)	1,775,653	1,268,323	40.0%	45.00%	88,783	
42	CDS(CRP)	23,508,214	18,442,865	25.7%	45.00%	4,533,727	
43	CFGN	39,255,278	34,174,995	14.4%	15.00%	245,345	
44	CMO	1,427,583,155	1,280,451,535	14.0%	30.00%	228,718,366	
45	Common Stock	4,233,964,579	3,974,160,031	6.3%	25.00%	793,074,011	
46	CORP	2,551,207,711	2,267,616,778	14.4%	25.00%	270,491,485	
47	CORX	823,465,764	734,969,694	10.7%	30.00%	159,020,391	
48	CP	5,269,589	5,166,264	2.0%	7.00%	263,480	

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14	CASH SHORTFALL	PDCF H/C	CASH SHORTFALL
15	(741,993,885)	7%	(741,993,885)
16	111,883,437	6%	28,879,448
17	592,256,106	7%	592,256,106
18	546,001,839	13%	979,227,479
19	-	0%	-
20	(83,321,481)	100%	652,439,579
21	(248,647,994)	7%	(296,659,449)
22	(160,126,255)	7%	37,848,024
23	(351,926,298)	7%	(351,926,298)
24	6,422,738,503	100%	6,422,738,503
25	141,712	7%	141,712
26	255,335	10%	255,335
27	16,655,333	7%	(3,052,912)
28	3,191,115,801	100%	3,191,115,801
29	1,626,514,366	6%	869,071,816
30	**10,921,546,518**	**17%**	**11,380,341,258**
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49	CPD	19,124,649	18,749,656	2.0%	7.00%	956,233	
50	Depository Receipt	648,101,170	617,239,218	5.0%	35.00%	194,430,355	
51	EQ	60,330	56,435	6.5%	100.00%	56,409	
52	FHL2	406,315,080	406,315,058	0.0%	5.00%	20,315,732	
53	GAIB	37,615,105	36,877,553	2.0%	30.00%	10,532,219	
54	GAIZ	81,381,169	79,785,460	2.0%	30.00%	22,786,658	
55	HY	3,871,578	2,765,413	40.0%	60.00%	774,316	
56	LL	28,384,422	22,444,332	28.3%	100.00%	20,342,169	
57	MML	9,301,377	6,643,841	40.0%	60.00%	1,860,276	
58	MUN2	62,273,185	56,753,502	5.6%	10.00%	2,767,697	
59	MUNI	1,002,348,066	945,047,891	7.0%	15.00%	79,762,858	
60	Mutual Fund	1,230,937,910	1,152,069,130	6.6%	10.00%	41,451,095	
61	Partnership Shares	271,230,041	253,149,792	7.3%	25.00%	48,081,686	
62	Pool	2,844,280,429	2,788,564,912	1.8%	5.00%	89,953,792	
63	Preferred Stock	336,604,556	320,575,622	5.1%	25.00%	66,825,737	
64	REIT	65,539,507	61,528,245	6.8%	10.00%	2,127,160	
65	TVBD	22,843,036	22,395,134	2.0%	5.00%	685,292	
66	Unit	69,614,439	64,572,585	6.8%	10.00%	2,262,469	
67	Whole Loan	840,928,315	744,051,821	18.7%	50.00%	262,890,198	
68	Grand Total	19,260,681,093	17,660,354,639	12.9%	20.84%	2,412,732,876	
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70	**TRIPARTY 9/11**	Data					
71	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	
72	ABS	3,080,680,020	2,599,922,577	26.10%	30%	120,080,031	
73	Agency CMO	4,250,618,427	4,130,234,377	2.37%	7%	196,719,797	
74	Agency MBS	29,109,891,518	28,652,932,191	1.84%	4%	629,977,344	
75	Agency Securities	17,714,917,434	17,403,870,949	1.70%	4%	407,964,859	
76	CASH	208,000,000	208,000,000	0.00%	0%	-	
77	CDO	1,280,186,362	1,065,060,301	27.31%	45%	226,526,483	
78	CMO	5,688,883,882	5,308,483,286	15.90%	25%	517,612,750	
79	Commercial Paper	6,984,244,662	6,661,023,749	2.06%	7%	344,822,136	
80	Corporate	9,772,868,278	9,254,078,585	5.21%	15%	956,828,327	
81	Equities	8,351,927,859	7,621,224,573	10.21%	20%	817,794,814	
82	MONEY MARKET	5,427,651	5,169,192	5.00%	10%	271,383	
83	Multilateral	556,590,193	545,876,112	2.00%	10%	44,527,215	
84	Muni	3,614,014,495	3,475,027,311	4.08%	10%	213,886,347	
85	Trust Receipt	3,326,325,983	3,326,325,979	0.00%	50%	1,663,162,992	
86	US Treasuries	34,291,478,137	33,743,531,270	2.20%	3%	272,711,755	
87	Grand Total	**128,236,054,901**	**124,000,760,453**	**3.30%**	**8.30%**	**6,412,886,234**	
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89	**DOD CHANGE**	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	CASH SHORTFALL		
90	ABS	771,025,143	701,656,964	0.16%	23,818,271		
91	Agency CMO	(100,418,969)	(207,506,566)	2.93%	(126,338,355)		
92	Agency MBS	(9,237,640,231)	(9,376,886,617)	2.18%	(629,914,327)		
93	Agency Securities	(9,050,404,624)	(8,847,231,485)	0.00%	(208,543,532)		
94	CASH	3,202,825,000	3,202,825,000	0.00%	-		
95	CDO	(414,585,115)	(336,261,871)	-2.68%	(50,167,589)		
96	CMO	(887,738,409)	(931,219,375)	-2.72%	49,933,986		

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97	Commercial Paper	(2,034,887,676)	(2,068,067,289)	4.17%	(306,974,112)		
98	Corporate	69,910,260	(211,452,406)	5.37%	(521,332,342)		
99	Equities	(1,502,962,705)	(1,184,623,252)	-3.99%	125,771,566		
100	MONEY MARKET	1,657,941	1,578,991	0.00%	82,897		
101	Multilateral	(553,398,509)	(542,747,010)	0.00%	(44,271,881)		
102	Muni	(1,643,189,937)	(1,635,270,171)	3.07%	(157,814,523)		
103	Trust Receipt	(70,085,370)	(133,933,130)	2.00%	(100,167,497)		
104	US Treasuries	(15,355,414,368)	(15,065,760,645)	-0.79%	28,278,147		
105	Grand Total	**(36,805,307,571)**	**(36,634,898,861)**	**1.14%**	**(1,917,639,292)**		

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[redacted]	REDACTED	Collateral MV	Money Fund H/C Value	Triparty Shortfall			
[redacted]	[redacted]	109,112,665,754	2,799,271,893	4,350,118,869			
3	PDCF INELIGIBLE	16,074,890,477	841,330,885	2,613,632,027			
4	**total**	**125,187,556,231**	**3,640,602,778**	**6,963,750,897**			
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6	**TRIPARTY 9/12**	Data					
7	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	DW H/C
8	ABS	1,214,357,610	1,124,562,386	8.62%	30%	259,664,353	7%
9	Agency CMO	6,915,115,643	6,770,348,179	2.41%	7%	317,530,820	8%
10	Agency MBS	26,875,637,701	26,317,438,118	1.84%	4%	579,429,509	7%
11	Agency Securities	18,912,393,001	18,541,556,543	2.00%	4%	377,895,892	8%
12	ARS	1,371,101,867	1,306,213,660	4.95%	100%	1,303,300,645	7%
13	CASH	267,715,000	267,715,000	0.00%	0%	892,383	0%
14	CDO	997,651,077	925,809,381	8.81%	45%	361,014,415	15%
15	CMO	2,173,074,181	2,055,755,433	5.91%	25%	414,934,164	8%
16	Commercial Paper	4,554,075,659	4,365,310,183	4.51%	7%	113,172,179	3%
17	Corporate	15,926,058,256	15,053,474,791	7.92%	15%	1,127,650,434	7%
18	Equities	7,088,748,131	6,750,200,657	4.96%	20%	1,066,070,487	100%
19	MONEY MARKET	73,817,217	71,401,333	3.40%	10%	4,871,936	7%
20	Multilateral	25,051,690	24,560,480	2.00%	10%	2,004,135	10%
21	Muni	3,536,750,950	3,391,945,234	4.45%	10%	196,353,235	8%
22	Trust Receipt	1,026,132,222	1,006,012,030	2.00%	50%	492,543,467	100%
23	US Treasuries	34,229,876,026	33,574,650,044	1.99%	3%	346,422,842	10%
24	Grand Total	**125,187,556,231**	**121,546,953,453**	**2.91%**	**8.47%**	**6,963,750,897**	**14%**
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26	**PDCF INELIGIBLE 9/12**	Data					
27	SECURITY_TYP2	Sum of Collat Am	Sum of Margin Am	Average of H/C	JPM HC (PDCF INELIGIBLE)	CASH SHORTFALL	
28	ABS	199,100,226	189,345,544	5.7%	35%	58,376,153	
29	ABS Other	14,106,297	13,271,939	5.2%	35%	4,200,546	
30	ABS/HG	170,289,011	154,808,186	10.0%	40%	51,086,696	
31	ABS/MEZZ	9,912,209	9,703,240	2.4%	50%	4,715,380	
32	Bond	12,990,908	12,736,185	2.0%	15%	1,688,818	
33	CDO2	1,205,250	1,170,146	3.0%	100%	1,169,093	
34	CDS	135,546	132,889	2.0%	60%	78,617	
35	CMO	204,191,994	193,941,997	5.4%	30%	50,269,858	
36	Common Stock	3,850,691,047	3,662,602,189	5.0%	25%	768,285,776	
37	CORP	3,464,447,236	3,203,167,741	11.5%	25%	467,798,994	
38	CORX	1,415,035,402	1,351,189,315	5.1%	30%	352,464,576	
39	CP	510,962,141	490,507,214	4.0%	7%	15,169,189	
40	CPD	299,816	291,084	3.0%	7%	11,993	
41	Depository Receipt	536,596,753	511,044,527	5.0%	35%	160,978,986	
42	FHOR	16,099,706	15,784,026	2.0%	5%	482,991	
43	FMFR	3,961,640	3,883,961	2.0%	5%	118,849	
44	FMNT	206,263,471	202,219,085	2.0%	5%	6,187,900	
45	LL	1,372,191	1,306,849	5.0%	100%	1,303,582	
46	MUN2	12,382,954	11,631,483	6.0%	10%	495,318	
47	MUNI	287,190,686	271,363,827	6.0%	15%	25,887,049	
48	Mutual Fund	1,890,023,346	1,802,495,358	4.9%	10%	97,000,635	

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7	CASH SHORTFALL	PDCF H/C	CASH SHORTFALL
8	(19,637,897)	7%	(19,637,897)
9	386,681,977	6%	248,379,664
10	1,385,698,641	7%	1,385,698,641
11	1,134,391,612	13%	2,080,011,263
12	28,175,908	7%	28,175,908
13	-	0%	-
14	61,719,092	100%	909,722,507
15	45,511,554	7%	23,780,812
16	(68,990,848)	7%	113,172,179
17	(146,434,227)	7%	(146,434,227)
18	6,737,068,992	100%	6,737,068,992
19	2,657,420	7%	2,657,420
20	2,004,135	10%	2,004,135
21	125,618,216	7%	90,250,706
22	1,005,609,578	100%	1,005,609,578
23	2,742,514,164	6%	1,373,319,122
24	**13,422,588,315**	**14%**	**13,833,778,802**
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49	Note	2,066,324	2,025,808	2.0%	5%	61,990	
50	Partnership Shares	40,798,553	38,855,765	5.0%	25%	8,159,711	
51	Pool	796,848,828	781,224,351	2.0%	5%	23,905,495	
52	Preferred Stock	1,919,623,423	1,828,787,002	4.5%	25%	393,947,142	
53	REIT	54,999,817	52,380,778	5.0%	10%	2,749,991	
54	RMBS	103,965,963	94,514,517	10.0%	35%	25,991,497	
55	Unit	142,990,709	136,976,026	4.5%	10%	7,900,843	
56	Warrant	36,124,844	34,404,613	5.0%	25%	7,224,968	
57	Whole Loan	170,214,181	161,793,950	5.4%	50%	75,919,394	
58	Grand Total	**16,074,890,477**	**15,233,559,592**	**5.2%**	**21%**	**2,613,632,027**	
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60	**TRIPARTY 9/11**	Data					
61	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL	
62	ABS	919,870,612	855,092,739	8.07%	30%	201,692,941	
63	Agency CMO	7,403,310,200	7,203,639,577	2.84%	7%	308,210,578	
64	Agency MBS	28,809,973,626	28,159,351,969	2.03%	4%	566,584,408	
65	Agency Securities	13,782,808,285	13,511,030,773	2.35%	4%	227,743,219	
66	ARS	1,368,551,867	1,303,785,089	4.94%	100%	1,300,892,584	
67	CASH	905,440,000	905,438,039	0.33%	0%	-	
68	CDO	1,149,206,062	1,089,534,432	6.17%	45%	446,256,057	
69	CMO	2,976,612,776	2,823,920,644	5.80%	25%	571,426,640	
70	Commercial Paper	5,063,682,876	4,829,205,173	4.45%	7%	129,107,146	
71	Corporate	16,064,386,227	15,187,583,355	7.81%	15%	1,155,666,406	
72	Equities	7,510,595,096	7,152,916,897	4.87%	20%	1,136,188,696	
73	MONEY MARKET	373,274,817	356,583,880	3.36%	10%	24,771,874	
74	Multilateral	25,051,690	24,560,480	2.00%	10%	2,004,135	
75	Muni	3,507,799,883	3,363,485,072	4.46%	10%	194,214,179	
76	Trust Receipt	889,670,889	872,226,366	2.00%	50%	427,042,027	
77	US Treasuries	38,954,412,585	38,206,853,855	1.98%	3%	396,868,887	
78	Grand Total	**129,704,647,493**	**125,845,208,339**	**2.98%**	**8.44%**	**7,088,669,778**	
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80	**DOD CHANGE**	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	CASH SHORTFALL		
81	ABS	294,486,998	269,469,648	0.54%	57,971,411		
82	Agency CMO	(488,194,557)	(433,291,398)	-0.43%	9,320,242		
83	Agency MBS	(1,934,335,926)	(1,841,913,851)	-0.19%	12,845,101		
84	Agency Securities	5,129,584,716	5,030,525,770	-0.35%	150,152,673		
85	ARS	2,550,000	2,428,571	0.00%	2,408,061		
86	CASH	(637,725,000)	(637,723,039)	-0.33%	892,383		
87	CDO	(151,554,985)	(163,725,052)	2.65%	(85,241,642)		
88	CMO	(803,538,595)	(768,165,211)	0.10%	(156,492,475)		
89	Commercial Paper	(509,607,217)	(463,894,989)	0.06%	(15,934,967)		
90	Corporate	(138,327,971)	(134,108,564)	0.11%	(28,015,972)		
91	Equities	(421,846,965)	(402,716,239)	0.09%	(70,118,208)		
92	MONEY MARKET	(299,457,601)	(285,182,547)	0.04%	(19,899,938)		
93	Multilateral	-	-	0.00%	-		
94	Muni	28,951,067	28,460,163	-0.02%	2,139,056		
95	Trust Receipt	136,461,333	133,785,664	0.00%	65,501,440		
96	US Treasuries	(4,724,536,559)	(4,632,203,810)	0.01%	(50,446,045)		

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97	Grand Total	**(4,517,091,262)**	**(4,298,254,887)**	**-0.07%**	**(124,918,881)**		