

**Chase Triparty Haircut Summary**  
**Trades Maturing Sep 15, 2008**  
**as of Sep 12, 2008**

<b>Collateral Allocated Summary</b>	<b>Prin (\$Bn's)</b>	<b>Current Haircut</b>	<b>Fed Haircut</b>	<b>Variance</b>	<b>Impact</b>
ASSET BACKS - INVESTMENT GRADE	1.1	15%	20%	5%	0.1
ASSET BACKS - NON-INVESTMENT GRADE	0.9	33%	20%	-13%	(0.1)
C1 - INVESTMENT GRADE CONVERTIBLES	0.0	15%	20%	5%	0.0
C2 - NON-INVESTMENT GRADE CONVERTIBLES	0.2	5%	20%	15%	0.0
CORPORATES - INVESTMENT GRADE	5.8	7%	20%	13%	0.7
CORPORATES - NON-INVESTMENT GRADE	1.6	15%	20%	5%	0.1
EQUITIES	3.1	6%	20%	14%	0.4
GOVERNMENT AGENCY	12.7	2%	6%	4%	0.6
MBS	20.7	2%	6%	4%	0.8
MONEY MARKETS	3.9	9%	20%	11%	0.4
MUNI	1.9	8%	20%	12%	0.2
OTHER	0.0	7%	20%	13%	0.0
PRIVATE LABELS - HIGH YIELD	0.6	19%	20%	1%	0.0
PRIVATE LABELS - INVESTMENT GRADE	1.8	13%	20%	7%	0.1
TREASURIES	21.2	1%	4%	3%	0.5
<b>Grand Total</b>	<b>75.5</b>	<b>4%</b>	<b>9%</b>	<b>5%</b>	<b>3.9</b>