

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

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

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

	A	B	C	D	E	F
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	1,300,000,000				
7	money market funds	750,000,000				
8	money market funds	884,000,000				
9	corp	750,000,000				
10	free collateral	5,769,825,000				
11						
12	Net exposure	1,274,578,058				
13						
14	TRIPARTY 9/12	Data				
15	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL
16	ABS	3,851,705,162	3,301,579,541	26.26%	30%	143,898,302
17	Agency CMO	4,150,199,457	3,922,727,811	5.30%	7%	70,381,443
18	Agency MBS	19,872,251,287	19,276,045,574	4.02%	4%	63,018
19	Agency Securities	8,664,512,810	8,556,639,464	1.70%	4%	199,421,327
20	CASH	3,410,825,000	3,410,825,000	0.00%	0%	-
21	CDO	865,601,247	728,798,430	24.63%	45%	176,358,894
22	CMO	4,801,145,472	4,377,263,911	13.18%	25%	567,546,736
23	Commercial Paper	4,949,356,986	4,592,956,460	6.24%	7%	37,848,024
24	Corporate	9,842,778,538	9,042,626,180	10.58%	15%	435,495,985
25	Equities	6,848,965,154	6,436,601,322	6.22%	20%	943,566,380
26	MONEY MARKET	7,085,592	6,748,183	5.00%	10%	354,280
27	Multilateral	3,191,684	3,129,102	2.00%	10%	255,335
28	Muni	1,970,824,558	1,839,757,139	7.15%	10%	56,071,824
29	Trust Receipt	3,256,240,613	3,192,392,849	2.00%	50%	1,562,995,494
30	US Treasuries	18,936,063,768	18,677,770,625	1.41%	3%	300,989,902
31	Grand Total	91,430,747,330	87,365,861,592	4.45%	9.36%	4,495,246,942
32						
33	TRIPARTY 9/11	Data				
34	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL
35	ABS	3,080,680,020	2,599,922,577	26.10%	30%	120,080,031
36	Agency CMO	4,250,618,427	4,130,234,377	2.37%	7%	196,719,797
37	Agency MBS	29,109,891,518	28,652,932,191	1.84%	4%	629,977,344
38	Agency Securities	17,714,917,434	17,403,870,949	1.70%	4%	407,964,859
39	CASH	208,000,000	208,000,000	0.00%	0%	-
40	CDO	1,280,186,362	1,065,060,301	27.31%	45%	226,526,483
41	CMO	5,688,883,882	5,308,483,286	15.90%	25%	517,612,750
42	Commercial Paper	6,984,244,662	6,661,023,749	2.06%	7%	344,822,136
43	Corporate	9,772,868,278	9,254,078,585	5.21%	15%	956,828,327
44	Equities	8,351,927,859	7,621,224,573	10.21%	20%	817,794,814
45	MONEY MARKET	5,427,651	5,169,192	5.00%	10%	271,383
46	Multilateral	556,590,193	545,876,112	2.00%	10%	44,527,215
47	Muni	3,614,014,495	3,475,027,311	4.08%	10%	213,886,347
48	Trust Receipt	3,326,325,983	3,326,325,979	0.00%	50%	1,663,162,992

	A	B	C	D	E	F
49	US Treasuries	34,291,478,137	33,743,531,270	2.20%	3%	272,711,755
50	Grand Total	128,236,054,901	124,000,760,453	3.30%	8.30%	6,412,886,234
51						
52	DOD CHANGE	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	CASH SHORTFALL	
53	ABS	771,025,143	701,656,964	0.16%	23,818,271	
54	Agency CMO	(100,418,969)	(207,506,566)	2.93%	(126,338,355)	
55	Agency MBS	(9,237,640,231)	(9,376,886,617)	2.18%	(629,914,327)	
56	Agency Securities	(9,050,404,624)	(8,847,231,485)	0.00%	(208,543,532)	
57	CASH	3,202,825,000	3,202,825,000	0.00%	-	
58	CDO	(414,585,115)	(336,261,871)	-2.68%	(50,167,589)	
59	CMO	(887,738,409)	(931,219,375)	-2.72%	49,933,986	
60	Commercial Paper	(2,034,887,676)	(2,068,067,289)	4.17%	(306,974,112)	
61	Corporate	69,910,260	(211,452,406)	5.37%	(521,332,342)	
62	Equities	(1,502,962,705)	(1,184,623,252)	-3.99%	125,771,566	
63	MONEY MARKET	1,657,941	1,578,991	0.00%	82,897	
64	Multilateral	(553,398,509)	(542,747,010)	0.00%	(44,271,881)	
65	Muni	(1,643,189,937)	(1,635,270,171)	3.07%	(157,814,523)	
66	Trust Receipt	(70,085,370)	(133,933,130)	2.00%	(100,167,497)	
67	US Treasuries	(15,355,414,368)	(15,065,760,645)	-0.79%	28,278,147	
68	Grand Total	(36,805,307,571)	(36,634,898,861)	1.14%	(1,917,639,292)	

	A	B	C	D	E	F
	REDACTED					
3	TRIPARTY 9/12	Data				
4	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL
5	ABS	1,214,357,610	1,124,562,386	8.62%	30%	259,664,353
6	Agency CMO	6,915,115,643	6,770,348,179	2.41%	7%	317,530,820
7	Agency MBS	26,875,637,701	26,317,438,118	1.84%	4%	579,429,509
8	Agency Securities	18,912,393,001	18,541,556,543	2.00%	4%	377,895,892
9	ARS	1,371,101,867	1,306,213,660	4.95%	100%	1,303,300,645
10	CASH	267,715,000	267,715,000	0.00%	0%	892,383
11	CDO	997,651,077	925,809,381	8.81%	45%	361,014,415
12	CMO	2,173,074,181	2,055,755,433	5.91%	25%	414,934,164
13	Commercial Paper	4,554,075,659	4,365,310,183	4.51%	7%	113,172,179
14	Corporate	15,926,058,256	15,053,474,791	7.92%	15%	1,127,650,434
15	Equities	7,088,748,131	6,750,200,657	4.96%	20%	1,066,070,487
16	MONEY MARKET	73,817,217	71,401,333	3.40%	10%	4,871,936
17	Multilateral	25,051,690	24,560,480	2.00%	10%	2,004,135
18	Muni	3,536,750,950	3,391,945,234	4.45%	10%	196,353,235
19	Trust Receipt	1,026,132,222	1,006,012,030	2.00%	50%	492,543,467
20	US Treasuries	34,229,876,026	33,574,650,044	1.99%	3%	346,422,842
21	Grand Total	125,187,556,231	121,546,953,453	2.91%	8.47%	6,963,750,897
22						
23	TRIPARTY 9/11	Data				
24	Class	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	JPM HC (PDCF ELIGIBLE)	CASH SHORTFALL
25	ABS	919,870,612	855,092,739	8.07%	30%	201,692,941
26	Agency CMO	7,403,310,200	7,203,639,577	2.84%	7%	308,210,578
27	Agency MBS	28,809,973,626	28,159,351,969	2.03%	4%	566,584,408
28	Agency Securities	13,782,808,285	13,511,030,773	2.35%	4%	227,743,219
29	ARS	1,368,551,867	1,303,785,089	4.94%	100%	1,300,892,584
30	CASH	905,440,000	905,438,039	0.33%	0%	-
31	CDO	1,149,206,062	1,089,534,432	6.17%	45%	446,256,057
32	CMO	2,976,612,776	2,823,920,644	5.80%	25%	571,426,640
33	Commercial Paper	5,063,682,876	4,829,205,173	4.45%	7%	129,107,146
34	Corporate	16,064,386,227	15,187,583,355	7.81%	15%	1,155,666,406
35	Equities	7,510,595,096	7,152,916,897	4.87%	20%	1,136,188,696
36	MONEY MARKET	373,274,817	356,583,880	3.36%	10%	24,771,874
37	Multilateral	25,051,690	24,560,480	2.00%	10%	2,004,135
38	Muni	3,507,799,883	3,363,485,072	4.46%	10%	194,214,179
39	Trust Receipt	889,670,889	872,226,366	2.00%	50%	427,042,027
40	US Treasuries	38,954,412,585	38,206,853,855	1.98%	3%	396,868,887
41	Grand Total	129,704,647,493	125,845,208,339	2.98%	8.44%	7,088,669,778
42						
43	DOD CHANGE	Sum of CollateralValue	Sum of CollateralMarginedValue	Average of HC	CASH SHORTFALL	
44	ABS	294,486,998	269,469,648	0.54%	57,971,411	
45	Agency CMO	(488,194,557)	(433,291,398)	-0.43%	9,320,242	
46	Agency MBS	(1,934,335,926)	(1,841,913,851)	-0.19%	12,845,101	
47	Agency Securities	5,129,584,716	5,030,525,770	-0.35%	150,152,673	
48	ARS	2,550,000	2,428,571	0.00%	2,408,061	

	A	B	C	D	E	F
49	CASH	(637,725,000)	(637,723,039)	-0.33%	892,383	
50	CDO	(151,554,985)	(163,725,052)	2.65%	(85,241,642)	
51	CMO	(803,538,595)	(768,165,211)	0.10%	(156,492,475)	
52	Commercial Paper	(509,607,217)	(463,894,989)	0.06%	(15,934,967)	
53	Corporate	(138,327,971)	(134,108,564)	0.11%	(28,015,972)	
54	Equities	(421,846,965)	(402,716,239)	0.09%	(70,118,208)	
55	MONEY MARKET	(299,457,601)	(285,182,547)	0.04%	(19,899,938)	
56	Multilateral	-	-	0.00%	-	
57	Muni	28,951,067	28,460,163	-0.02%	2,139,056	
58	Trust Receipt	136,461,333	133,785,664	0.00%	65,501,440	
59	US Treasuries	(4,724,536,559)	(4,632,203,810)	0.01%	(50,446,045)	
60	Grand Total	(4,517,091,262)	(4,298,254,887)	-0.07%	(124,918,881)	