



\$8,968,024 Total Income thru Sept 2010

Lehman Brothers:

(\$20,000,000)	Total Default
\$4,650,000	Estimated Settlement (23.25 cents/1 dollar)
(\$15,350,000)	Estimated Total Loss
\$3,837,500	BNY Estimated Loss Coverage (25%)
(\$11,512,500)	CRS Estimated Loss on Lehman Exposure
(\$2,544,476)	CRS Estimated Overall Gain/Loss on Lending

Current Assets on Loan: \$81.6M as of 11/30/10
 Current Overnight Repos: \$53.3M

75% of lendable assets: \$1.1 B approximately
 Typical % of assets on loan: 25% or \$275 M

BNY is currently restricted to Overnight Repos on any available assets

* Support agreement calls for allowance of up to 75% of lendable assets for availability.

** 3 year support agreement began 1-15-09