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Subject: collateral-- tri party
Date: 09/14/2008 07:23 PM
Importance: High
Attachments: [Lehman and Merrill triparty from Friday.xls](#)

FYI. I received from FRBNY



Lehman and Merrill triparty from Friday.xls

Sat Sep 13 15:22:31 EDT 2008

Triparty Collateral Analysis

Customer	Item Count	Collateral Value Including Accrued Interest	Collateral Value After Margin Reductor	Effective Margin %
1-LEHMAN BROTHERS				
1-FRB Securities	US Treasuries and Strips	\$22,192,197,941.50	\$21,870,059,122.19	101.47%
	Freddie Mac & Fannie Mae MBS	\$21,486,061,277.53	\$20,773,912,803.83	103.43%
	US Government Agency Securities	\$7,944,315,385.52	\$7,849,096,343.76	101.21%
	Freddie Mac & Fannie Mae REMICs	\$2,027,192,130.16	\$1,941,672,000.42	104.40%
	Ginnie Mae MBS Pools	\$534,128,905.29	\$521,211,945.79	102.48%
	Ginnie Mae REMICs	\$478,390,092.93	\$456,023,698.94	104.90%
		\$54,662,285,732.93	\$53,411,975,914.93	
2-DTC Fixed Income Securities				
Investment Grade	Corporate Bonds	\$6,815,633,488.61	\$6,368,450,147.33	107.02%
	Commercial Paper	\$4,690,516,434.82	\$4,346,379,090.10	107.92%
	Other	\$115,141,390.81	\$112,761,796.38	102.11%
	Private Label CMO	\$4,425,982,807.90	\$4,063,809,618.59	108.91%
	Asset Back Securities	\$3,191,621,072.49	\$2,855,191,046.83	111.78%
	Municipal Bonds	\$1,099,139,698.42	\$1,034,140,566.09	106.29%
		\$20,338,034,893.05	\$18,780,732,255.32	
Non-Investment Grade	Other	\$90,713,505.60	\$89,929,487.87	100.87%
	Corporate Bonds	\$3,027,145,049.38	\$2,674,176,032.18	113.20%
	Asset Back Securities	\$1,525,685,336.91	\$1,175,186,924.09	129.82%
	Municipal Bonds	\$871,694,859.54	\$805,616,583.38	108.20%
	Private Label CMO	\$375,162,664.39	\$313,454,292.76	119.69%
	Commercial Paper	\$258,840,551.13	\$246,577,370.37	104.97%
		\$6,149,231,966.95	\$5,304,940,690.65	
		\$26,487,266,860.00	\$24,085,672,945.97	
3-DTC Equities				
Investment Grade	Equities & Equity Derivatives	\$173,701,302.31	\$165,428,805.69	105.00%
Non-Investment Grade	Equities & Equity Derivatives	\$6,682,349,443.65	\$6,277,920,699.08	106.44%
		\$6,856,050,745.96	\$6,443,349,504.77	
4-Other		\$3,425,143,990.95	\$3,424,863,226.15	100.01%
		\$3,425,143,990.95	\$3,424,863,226.15	
5-Cash	5-Cash as collateral	\$3,410,825,000.00	\$3,410,825,000.00	100.00%
		\$3,410,825,000.00	\$3,410,825,000.00	

TOTAL Unwind:

\$94,841,572,329.84

Redacted Material

\$90,776,686,591.82