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9-14-2008

### Federal Reserve Bank Email from Deborah P Bailey to Scott Alvarez and Brian F Madigan Re collateral tri party

Deborah Bailey

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**From:** [Deborah P Bailey](#)  
**To:** [Scott Alvarez](#); [Brian F Madigan](#)  
**Cc:** [Coryann Stefansson](#); [Norah Barger](#)  
**Subject:** collateral-- tri party  
**Date:** 09/14/2008 07:23 PM  
**Importance:** High  
**Attachments:** [Lehman and Merrill triparty from Friday.xls](#)

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

TOTAL Unwind:

\$94,841,572,329.84

Redacted Material

\$90,776,686,591.82