

Lehman Triparty Summary for week of 9/2-9/5

Lehman's total triparty book ranged from \$149 – 151 billion during the week of 9/2. The majority of collateral was Treasury and Agency Debt (approximately \$100 billion each day).

Approximately \$20 billion of collateral financed each day is **NOT** PDCF-eligible. This collateral is noninvestment grade and had the following breakdown on 9/5:

\$9.0 billion in Equities
 \$4.4 billion in Corporate Bonds
 \$3.8 billion in CP
 \$1.6 billion in ABS
 \$1.5 billion in Municipal Bonds
 \$300,000 in Private Label CMO

The following table shows the breakdown of the entire book on 9/5:

| Asset Class | Market Value | Investment Grade |
|--------------------------|----------------------|----------------------|
| Agency MBS | \$ 37,635,274,288.68 | Investment Grade |
| US Treasuries and Strips | \$ 37,150,876,381.27 | Investment Grade |
| Agency Debenture | \$ 24,115,937,583.22 | Investment Grade |
| Corporate Bonds | \$ 9,605,027,603.20 | Investment Grade |
| Equity | \$ 8,972,375,258.96 | Non-Investment Grade |
| Private Label CMO | \$ 5,813,030,575.22 | Investment Grade |
| Commercial Paper | \$ 4,984,088,772.37 | Investment Grade |
| Corporate Bonds | \$ 4,383,194,254.41 | Non-Investment Grade |
| Commercial Paper | \$ 3,797,977,443.34 | Non-Investment Grade |
| Asset Backed Securities | \$ 3,313,509,111.42 | Investment Grade |
| Agency Remic | \$ 2,245,488,150.01 | Investment Grade |
| Ginnie Mae MBS Pools | \$ 2,092,985,107.76 | Investment Grade |
| Municipal Bonds | \$ 1,787,313,109.47 | Investment Grade |
| Asset Backed Securities | \$ 1,608,021,237.69 | Non-Investment Grade |
| Municipal Bonds | \$ 1,451,264,391.98 | Non-Investment Grade |
| Ginnie Mae REMICs | \$ 589,785,121.61 | Investment Grade |
| DTC-Other | \$ 548,992,978.64 | Investment Grade |
| Private Label CMO | \$ 322,386,919.57 | Non-Investment Grade |
| DTC-Other | \$ 167,029,227.35 | Non-Investment Grade |
| Equity | \$ 146,394,627.18 | Investment Grade |
| Other | \$ 14,235,460.81 | N/A |

The following charts show the breakdown of the book for the week of 9/2.

Lehman Agency and Treasury Triparty Repo



