

FX Swap Activity Summary - 11/03/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

11/03/2008 04:45 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11032008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/3/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		295,380,900,000		NR
SNB				27,606,000,000		
BOE				72,065,000,000		
BOJ				\$ 70,168,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 2,500,000,000		
Total				\$ 529,389,900,000		

FX Swap Activity Summary - 11/04/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

11/04/2008 05:47 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11042008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/4/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		294,680,900,000		NR
SNB				27,917,000,000		
BOE				72,065,000,000		
BOJ				\$ 70,168,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 2,500,000,000		
Total				\$ 529,000,900,000		

FX Swap Activity Summary - 11/05/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

11/05/2008 03:53 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11052008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/5/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		293,680,900,000	NR	NR
SNB				28,421,000,000		
BOE				71,915,000,000		
BOJ				\$ 70,168,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 2,500,000,000		
Total				\$ 528,354,900,000		

FX Swap Activity Summary - 11/06/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

11/06/2008 04:07 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11062008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/5/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		308,481,200,000	NR	
SNB				22,763,000,000		
BOE				71,915,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 582,761,200,000		

CORRECTION FX Swap Activity Summary - 11/07/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

11/07/2008 03:18 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11072008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/7/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		309,281,200,000	NR	NR
SNB				22,763,000,000		
BOE				58,520,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 570,166,200,000		

FX Swap Activity Summary - 10/10/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

11/07/2008 03:18 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11072008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/7/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		309,281,200,000	NR	NR
SNB				22,763,000,000		
BOE				58,520,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 570,166,200,000		

FX Swap Activity Summary - 11/10/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

11/10/2008 02:15 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11102008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/10/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	308,781,200,000	NR	NR
SNB				22,763,000,000		
BOE				58,270,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 569,416,200,000		




FX Swap Activity Summary - 11/12/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/12/2008 02:14 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11122008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/12/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		309,081,200,000		NR
SNB				22,763,000,000		
BOE				58,270,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 569,716,200,000		




FX Swap Activity Summary - 11/13/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/13/2008 04:05 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11132008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/13/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	309,065,400,000	NR	NR
SNB				21,653,000,000		
BOE				58,270,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 568,590,400,000		



FX Swap Activity Summary - 11/14/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/14/2008 04:19 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11142008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/14/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		309,065,400,000	NR	NR
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 563,440,400,000		




FX Swap Activity Summary - 11/17/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/17/2008 10:57 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11172008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/17/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		309,715,400,000	NR	NR
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 564,090,400,000		



FX Swap Activity Summary - 11/18/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/18/2008 11:18 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11182008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/18/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	308,715,400,000	NR	NR
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 563,090,400,000		




FX Swap Activity Summary - 11/19/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/19/2008 10:27 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11192008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/19/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		307,715,400,000	NR	
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				\$ 114,407,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 10,000,000,000		
Bank of Norway				\$ 8,525,000,000		
Total				\$ 562,090,400,000		



FX Swap Activity Summary - 11/20/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/20/2008 11:07 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11202008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/20/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		252,138,300,000	NR	NR
SNB				15,442,000,000		
BOE				53,120,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 488,310,300,000		



FX Swap Activity Summary - 11/21/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/21/2008 10:24 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia,
Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11212008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/21/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	252,138,300,000	NR	NR
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				26,670,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 480,485,300,000		



FX Swap Activity Summary - 11/24/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/24/2008 09:57 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11242008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/24/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		252,138,300,000	NR	NR
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 475,435,300,000		




FX Swap Activity Summary - 11/25/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/25/2008 10:30 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11252008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/25/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,138,300,000		NR
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 475,435,300,000		



FX Swap Activity Summary - 11/26/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

11/26/2008 09:55 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11262008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/26/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,138,300,000		NR
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 475,435,300,000		



FX Swap Activity Summary - 11/28/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

11/28/2008 10:33 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 11282008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/28/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		264,112,800,000		NR
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 506,818,800,000		




FX Swap Activity Summary - 12/01/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/01/2008 10:40 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 12012008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/1/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		264,112,800,000		NR
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 506,818,800,000		




FX Swap Activity Summary - 12/02/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/02/2008 01:36 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 12022008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/2/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	264,112,800,000	NR	NR
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Total				\$ 506,818,800,000		




FX Swap Activity Summary - 12/03/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/03/2008 10:16 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 12032008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/3/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	264,112,800,000	NR	NR
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ -		
Total				5.06819E+11		

CORRECTION: FX Swap Activity Summary - 12/4/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

12/04/2008 04:48 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

Attached is a spreadsheet with the correct totals that include the Bank of Korea transaction.



daily swap activity_summary 12042008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516



FX Swap Activity Summary - 12-04-08

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk
Report, Lawrence E Mize, Brenda L Richards

12/04/2008 03:10 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria



daily swap activity_summary 12042008.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 12/4/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	313,563,800,000	NR	NR
SNB				16,122,000,000		
BOE				54,295,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 4,000,000,000		
Total				\$ 586,124,800,000		

Daily Swap Facility Activity
Summary

Value Date: 12/4/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	313,563,800,000	NR	NR
SNB				16,122,000,000		
BOE				54,295,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 4,000,000,000		
Total				\$ 582,124,800,000		

FX Swap Activity Summary - 12/05/2008

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

12/05/2008 11:33 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro



daily swap activity_summary 12052008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 12/5/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,563,800,000		NR
SNB				16,122,000,000		
BOE				50,495,000,000		
				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 4,000,000,000		
Total				\$ 582,324,800,000		



FX Swap Activity Summary - 12/08/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/08/2008 10:50 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 12082008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230



Fw: FX Swap Activity Summary - 12/03/2008

Lawrence E Mize to: Jill K Cetina

12/08/2008 10:14 AM

My mistake. Here is the fx swap balance as of 12/3, which is the amount that would be included in the H.4.1 dated 12/4.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 12/08/2008 10:14 AM -----



**Nadia
Bogachuk/NY/FRS@FRS**

12/03/2008 10:16 AM

To Kevin Coffey/NY/FRS@FRS, Danielle
Vicente/NY/FRS@FRS, NY Daily Risk
Report/NY/FRS@FRS, Lawrence E
Mize/BOARD/FRS@BOARD, Brenda L
Richards/BOARD/FRS@BOARD

cc Deborah Leonard/NY/FRS@FRS, Agata
Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS,
Penny Levendis/NY/FRS@FRS, Timothy
Fogarty/NY/FRS@FRS, Anne Baum/NY/FRS@FRS, Brian J
Candler/NY/FRS, John Parr/NY/FRS, Joseph
Burke/NY/FRS@FRS, Juliet Ayee-Louie/NY/FRS, Linda
Davis/NY/FRS, Michela Leone/NY/FRS, Maria
Ambrosio/NY/FRS@FRS, Nadia Bogachuk/NY/FRS@FRS,
Karen Venezia/NY/FRS@FRS, Richard
Dzina/NY/FRS@FRS, Amelia Moncayo/NY/FRS@FRS,
Catherine Lomax/NY/FRS@FRS, Kevin M
Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS,
Peter Roethel/NY/FRS@FRS, Alejandro
LaTorre/NY/FRS@FRS, Ami Dalal/NY/FRS@FRS, Annmarie
RoweStraker/NY/FRS@FRS, Anthony
Maglia/NY/FRS@FRS, Ashish Bhatia/NY/FRS@FRS,
Douglas Bennett/NY/FRS@FRS, Jamie
Pfeifer/NY/FRS@FRS, Jeffrey Moore/NY/FRS@FRS,
Jeremy Forster/NY/FRS@FRS, Michal
Lementowski/NY/FRS@FRS, Mwangi Gitahi/NY/FRS@FRS,
Samuel Foxman/NY/FRS@FRS, Susan
McLaughlin/NY/FRS@FRS, Yuliya Khurgin/NY/FRS@FRS

Subject FX Swap Activity Summary - 12/03/2008

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 12032008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/3/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		264,112,800,000	NR	
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				\$ 96,990,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ -		
Total				5.06819E+11		

Daily Swap Facility Activity
Summary

Value Date: 12/4/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,563,800,000	NR	
SNB				16,122,000,000		
BOE				54,295,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 4,000,000,000		
Total				\$ 586,124,800,000		



Fw: CORRECTION: FX Swap Activity Summary - 12/4/08

Lawrence E Mize to: Jill K Cetina

12/08/2008 10:08 AM

Hello Jill:

This is the report of FX swap activity and balances for 12/4.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 12/08/2008 10:07 AM -----

**Brian J
Candler/NY/FRS@FRS**
12/04/2008 04:48 PM

To Kevin Coffey/NY/FRS@FRS, Danielle
Vicente/NY/FRS@FRS, NY Daily Risk
Report/NY/FRS@FRS, Lawrence E
Mize/BOARD/FRS@BOARD, Brenda L
Richards/BOARD/FRS@BOARD
cc Deborah Leonard/NY/FRS@FRS, Agata
Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS,
Penny Levendis/NY/FRS@FRS, Timothy
Fogarty/NY/FRS@FRS, NY MKT AC Staff, Karen
Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS,
Amelia Moncayo/NY/FRS@FRS, Catherine
Lomax/NY/FRS@FRS, Kevin M Henry/NY/FRS@FRS,
Bernadette Ksepka/NY/FRS@FRS, Peter
Roethel/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS,
NY MKT PDM Staff
Subject CORRECTION: FX Swap Activity Summary - 12/4/08

Attached is a spreadsheet with the correct totals that include the Bank of Korea transaction.



daily swap activity_summary 12042008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 12/8/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,063,800,000	NR	
SNB				16,122,000,000		
BOE				50,495,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 4,000,000,000		
Total				\$ 581,824,800,000		



FX Swap Activity Summary - 12/09/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/09/2008 10:24 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 12082009.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/9/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	313,063,800,000	NR	NR
SNB				16,122,000,000		
BOE				50,495,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 4,000,000,000		
Total				\$ 581,824,800,000		



FX Swap Activity Summary - 12/10/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/10/2008 10:34 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.



daily swap activity_summary 12102008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/10/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	313,813,800,000	NR	NR
SNB				16,122,000,000		
BOE				50,495,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 4,000,000,000		
Total				\$ 582,574,800,000		



FX Swap Activity Summary - 12/11/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/11/2008 11:16 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, Bank of Korea and National Bank of Denmark.



daily swap activity_summary 12112008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/11/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		297,359,800,000		NR
SNB				16,092,000,000		
BOE				50,495,000,000		
				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 569,090,800,000		



FX Swap Activity Summary - 12/12/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/12/2008 11:01 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12122008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/12/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	298,559,800,000	NR	NR
SNB				16,092,000,000		
BOE				46,255,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				21,620,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 566,050,800,000		

FX Swap Activity Summary - 12/15/08

Michela Leone to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards, NY MKT PDM Staff, 12/15/2008 11:50 AM
Samuel Foxman
Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 12152008.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 12/15/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	298,559,800,000	NR	NR
SNB				18,166,000,000		
BOE				46,255,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 569,334,800,000		




FX Swap Activity Summary - 12/16/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/16/2008 10:34 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12162008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/16/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	299,659,800,000	NR	NR
SNB				30,366,000,000		
BOE				46,255,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 582,634,800,000		



FX Swap Activity Summary - 12/17/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/17/2008 11:18 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12172008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/17/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		300,159,800,000	NR	NR
SNB				30,366,000,000		
BOE				46,255,000,000		
BOJ				\$ 127,574,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,950,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 583,134,800,000		



FX Swap Activity Summary - 12/18/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/18/2008 10:10 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12182008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/18/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		277,376,200,000	NR	NR
SNB				25,175,000,000		
BOE				46,255,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 549,577,200,000		




FX Swap Activity Summary - 12/19/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/19/2008 10:43 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12192008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/19/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		278,376,200,000	NR	NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 537,402,200,000		



FX Swap Activity Summary - 12/22/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/22/2008 10:36 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12222008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/22/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		279,026,200,000	NR	
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 7,000,000,000		
Total				\$ 538,052,200,000		



FX Swap Activity Summary - 12/23/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/23/2008 10:31 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12232008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/23/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	290,352,300,000	NR	NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 552,728,300,000		



FX Swap Activity Summary - 12/24/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/24/2008 09:59 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12242008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/24/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		290,352,300,000		NR
SNB				25,175,000,000		
BOE				33,080,000,000		
				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 552,728,300,000		




FX Swap Activity Summary - 12/26/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/26/2008 09:52 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12262008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/26/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	290,352,300,000	NR	NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 552,728,300,000		




FX Swap Activity Summary - 12/29/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/29/2008 01:16 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12292008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/29/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		291,352,300,000	NR	
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 553,728,300,000		



FX Swap Activity Summary - 12/30/2008

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

12/30/2008 10:40 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12302008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/30/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	291,352,300,000	NR	NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 553,728,300,000		




FX Swap Activity Summary - 12/31/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

12/31/2008 10:17 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 12312008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/31/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		291,352,300,000	NR	NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 553,728,300,000		



FX Swap Activity Summary - 01/02/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

01/02/2009 01:27 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090102.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	281,717,800,000	NR	NR
SNB				25,175,000,000		
BOE				33,460,000,000		
BOJ				\$ 122,716,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 544,473,800,000		




FX Swap Activity Summary - 01/05/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily
Risk Report, Lawrence E Mize, Brenda L
Richards

01/05/2009 10:26 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090105.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		281,717,800,000	NR	
SNB				23,185,000,000		
BOE				33,460,000,000		
BOJ				\$ 118,394,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 538,161,800,000		




FX Swap Activity Summary - 01/06/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/06/2009 10:08 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090105.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	281,717,800,000	NR	NR
SNB				23,185,000,000		
BOE				33,460,000,000		
BOJ				\$ 118,394,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 538,161,800,000		



FX Swap Activity Summary - 01/07/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/07/2009 10:42 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090107.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	281,717,800,000	NR	NR
SNB				23,185,000,000		
BOE				33,460,000,000		
BOJ				\$ 118,394,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 538,161,800,000		



FX Swap Activity Summary - 01/08/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/08/2009 10:53 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090108.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		268,430,000,000	NR	
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				\$ 118,394,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 25,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 525,264,000,000		



FX Swap Activity Summary - 01/09/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/09/2009 11:04 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090109.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	268,430,000,000	NR	NR
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				\$ 118,394,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 520,264,000,000		



FX Swap Activity Summary - 01/12/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/12/2009 11:10 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090112.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		268,680,000,000	NR	NR
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				\$ 118,394,000,000		
NR				\$ -		
RBA				22,830,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 520,514,000,000		



FX Swap Activity Summary - 01/13/2009

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk
Report, Lawrence E Mize, Brenda L Richards

01/13/2009 04:31 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, NR



daily swap activity_summary 20090113.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Value Date	Prior Day
1/13/2009	01/12/09

	Overnight				Term				Total Par		
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change
NR											

Cumulative Interest Received	Today	Change
Yesterday		
	NR	



FX Swap Activity Summary - 1/14/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/14/2009 12:07 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090114.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		268,680,000,000		NR
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				\$ 118,394,000,000		
NR				\$ -		
RBA				12,830,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 8,225,000,000		
Bank of Korea				\$ 10,350,000,000		
Total				\$ 510,514,000,000		



FX Swap Activity Summary - 1/15/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/15/2009 11:33 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090115.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				33,460,000,000		
BOJ				\$ 106,391,000,000		
NR				\$ -		
RBA				12,830,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 13,350,000,000		
Total				\$ 479,302,636,800		



Fw: FX Swap Activity Summary - 1/15/2009
Lawrence E Mize to: Gregory L Evans, Jill K Cetina

01/16/2009 07:48 AM

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 01/16/2009 07:47 AM -----



Nadia
**Bogachuk/NY/FRS
@FRS**
01/15/2009 11:33
AM

To Kevin Coffey/NY/FRS@FRS, Danielle Vicente/NY/FRS@FRS, NY
Daily Risk Report/NY/FRS@FRS, Lawrence E
Mize/BOARD/FRS@BOARD, Brenda L
Richards/BOARD/FRS@BOARD
cc Deborah Leonard/NY/FRS@FRS, Agata Zhang/NY/FRS@FRS,
Susmitha R Thomas/NY/FRS@FRS, Penny Levendis/NY/FRS@FRS,
Timothy Fogarty/NY/FRS@FRS, Anne Baum/NY/FRS@FRS, Brian J
Candler/NY/FRS, John Parr/NY/FRS, Joseph Burke/NY/FRS@FRS,
Juliet Ayee-Louie/NY/FRS, Linda Davis/NY/FRS, Michela
Leone/NY/FRS, Maria Ambrosio/NY/FRS@FRS, Nadia
Bogachuk/NY/FRS@FRS, Karen Venezia/NY/FRS@FRS, Richard
Dzina/NY/FRS@FRS, Amelia Moncayo/NY/FRS@FRS, Catherine
Lomax/NY/FRS@FRS, Kevin M Henry/NY/FRS@FRS, Bernadette
Ksepka/NY/FRS@FRS, Peter Roethel/NY/FRS@FRS, Alejandro
LaTorre/NY/FRS@FRS, Ami Dalal/NY/FRS@FRS, Annmarie
RoweStraker/NY/FRS@FRS, Anthony Maglia/NY/FRS@FRS, Ashish
Bhatia/NY/FRS@FRS, Douglas Bennett/NY/FRS@FRS, Jamie
Pfeifer/NY/FRS@FRS, Jeffrey Moore/NY/FRS@FRS, Jeremy
Forster/NY/FRS@FRS, Michal Lementowski/NY/FRS@FRS, Mwangi
Gitahi/NY/FRS@FRS, Samuel Foxman/NY/FRS@FRS, Susan
McLaughlin/NY/FRS@FRS, Yuliya Khurgin/NY/FRS@FRS

Subject FX Swap Activity Summary - 1/15/2009

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily_swap_activity_summary_20090115.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				33,460,000,000		
BOJ				\$ 106,391,000,000		
NR				\$ -		
RBA				12,830,000,000		
Bank of Sweden				\$ 20,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 13,350,000,000		
Total				\$ 479,302,636,800		



FX Swap Activity Summary - 1/16/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/16/2009 10:37 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090116.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				\$ 106,391,000,000		
NR				\$ -		
RBA				12,830,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 15,000,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 13,350,000,000		
Total				\$ 468,695,636,800		



FX Swap Activity Summary - 1/20/2009

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk
Report, Lawrence E Mize

01/20/2009 01:17 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

History: This message has been forwarded.

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090120.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 1/20/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		250,176,600,000
SNB				22,070,036,800
BOE				32,853,000,000
BOJ				\$ 106,391,000,000
NR				\$ -
RBA				12,830,000,000
Bank of Sweden				\$ 10,000,000,000
Bank of Denmark				\$ 9,100,000,000
Bank of Norway				\$ 6,025,000,000
Bank of Korea				\$ 13,350,000,000
Total				\$ 462,795,636,800

Limit	Undrawn Available
	NR




FX Swap Activity Summary - 01/21/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/21/2009 09:50 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090121.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				\$ 106,391,000,000		
NR				\$ -		
RBA				12,830,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 13,350,000,000		
Total				\$ 462,795,636,800		




FX Swap Activity Summary - 01/22/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/22/2009 11:13 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090122.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,372,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
				\$ 106,391,000,000		
NR				\$ -		
RBA				12,830,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 467,991,536,800		



FX Swap Activity Summary - 01/23/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/23/2009 11:27 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090123.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,372,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				\$ 106,391,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 465,321,536,800		




FX Swap Activity Summary - 1/26/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/26/2009 10:50 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090126.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,722,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				\$ 106,391,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 465,671,536,800		




FX Swap Activity Summary - 01/27/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/27/2009 10:55 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090127.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,722,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
				\$ 106,391,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 465,671,536,800		




FX Swap Activity Summary - 01/28/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/28/2009 12:20 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090128.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,722,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				\$ 106,391,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 6,025,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 465,671,536,800		



FX Swap Activity Summary - DATE

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/29/2009 11:59 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090129.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				32,853,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 396,847,836,800		




CORRECTION: FX Swap Activity Summary - 01/29/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/29/2009 12:00 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090129.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				32,853,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 396,847,836,800		




FX Swap Activity Summary - 01/30/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

01/30/2009 01:50 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090130.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	206,372,800,000	NR	NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 387,447,836,800		

FX Swap Activity Summary - 02/02/09

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

02/02/2009 02:21 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

History: This message has been forwarded.

The attached spreadsheet details FX swap activity of the temporary swap lines.



daily swap activity_summary 20090202.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 2/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		206,372,800,000	NR	NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 387,447,836,800		

FX Swap Activity Summary - 2/3/09

Michela Leone to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards, NY MKT PDM Staff, 02/03/2009 02:05 PM
Samuel Foxman

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090203.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 2/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 387,447,836,800		




FX Swap Activity Summary - 02/04/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

02/04/2009 10:53 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090204.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 387,447,836,800		




FX Swap Activity Summary - 02/05/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

02/05/2009 11:24 AM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090205.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		204,803,600,000		NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 385,878,636,800		




FX Swap Activity Summary - 02/06/2009

Kevin Coffey, Danielle Vicente, NY Daily

Nadia Bogachuk to: Risk Report, Lawrence E Mize, Brenda L Richards

02/06/2009 01:08 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090206.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		205,003,600,000		NR
SNB				20,380,036,800		
BOE				27,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 390,078,636,800		



FX Swap Activity Summary - Resend 2/9/09

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk
Report, Lawrence E Mize, Brenda L Richards

02/09/2009 03:37 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090209.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 2/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		205,303,600,000
SNB				20,380,036,800
BOE				27,453,000,000
BOJ				\$ 84,582,000,000
NR				\$ -
RBA				10,160,000,000
Bank of Sweden				\$ 10,000,000,000
Bank of Denmark				\$ 9,100,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,350,000,000
Total				\$ 390,378,636,800

<u>Limit</u>	<u>Undrawn Available</u>
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
NR



FX Swap Activity Summary - 02/10/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/10/2009 11:11 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090210.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		205,303,600,000		NR
SNB				20,380,036,800		
BOE				27,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 390,378,636,800		



FX Swap Activity Summary - 02/11/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/11/2009 11:11 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090211.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/11/09


Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		205,753,600,000		NR
SNB				20,380,036,800		
BOE				27,453,000,000		
BOJ				\$ 84,582,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 390,828,636,800		



FX Swap Activity Summary - 02/12/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/12/2009 09:51 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090212.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/12/09


Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		200,615,900,000		NR
SNB				20,382,036,800		
BOE				27,453,000,000		
BOJ				\$ 82,352,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 10,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 383,462,936,800		



FX Swap Activity Summary - 02/13/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/13/2009 10:53 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090213.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		200,615,900,000		NR
SNB				20,382,036,800		
BOE				16,220,000,000		
BOJ				\$ 82,352,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 18,000,000,000		
Bank of Denmark				\$ 9,100,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 380,229,936,800		



Fw: Outstanding FX Swaps - 2/13/09
Michael Leahy to: Fang Cai, David H Bowman

02/13/2009 02:30 PM

----- Forwarded by Michael Leahy/BOARD/FRS on 02/13/2009 02:29 PM -----

Douglas
Bennett/NY/FRS
@FRS
02/13/2009 02:28
PM

To Michael Leahy/BOARD/FRS@BOARD, Nathan
Sheets/BOARD/FRS@BOARD
cc Jason Miu/NY/FRS@FRS, Cynthia Echevarria/NY/FRS@FRS
Subject Outstanding FX Swaps - 2/13/09

Attached is the outstanding FX swaps data as of 2/13/09.



FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000

[illegible]

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000

Cumulative Outstanding by Tenor



NR



FX Swap Activity Summary - 02/17/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/17/2009 12:34 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090217.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	200,615,900,000	NR	NR
SNB				19,796,470,420		
BOE				16,220,000,000		
BOJ				\$ 82,352,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 18,000,000,000		
Bank of Denmark				\$ 7,875,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 378,419,370,420		



FX Swap Activity Summary - 02/18/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/18/2009 11:02 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090218.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		200,615,900,000		NR
SNB				16,382,281,249		
BOE				16,220,000,000		
BOJ				\$ 82,352,000,000		
NR				\$ -		
RBA				10,160,000,000		
Bank of Sweden				\$ 18,000,000,000		
Bank of Denmark				\$ 7,875,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,350,000,000		
Total				\$ 375,005,181,249		



FX Swap Activity Summary - 2/19/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

02/19/2009 12:48 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria



daily swap activity_summary 20090219.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 2/19/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		197,057,900,000
SNB				15,382,281,249
BOE				16,220,000,000
BOJ				\$ 82,352,000,000
NR				\$ -
RBA				10,160,000,000
Bank of Sweden				\$ 18,000,000,000
Bank of Denmark				\$ 7,875,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,350,000,000
Total				\$ 370,447,181,249

Limit	Undrawn Available
	NR

NR



FX Swap Activity Summary - 02/20/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/20/2009 12:45 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090220.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/20/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	197,057,900,000		NR
	15,382,281,249		
	16,220,000,000		
\$	82,352,000,000		
\$	-		
	10,160,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	375,447,181,249		

Outstanding FX Swaps - 2/20/09

Douglas Bennett to: Michael Leahy, Nathan Sheets, Fang Cai
Cc: Jason Miu, Cynthia Echevarria

02/20/2009 03:12 PM

Attached is the outstanding FX swaps data as of 2/20/09.



FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000

[illegible]

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000

Cumulative Outstanding by Tenor

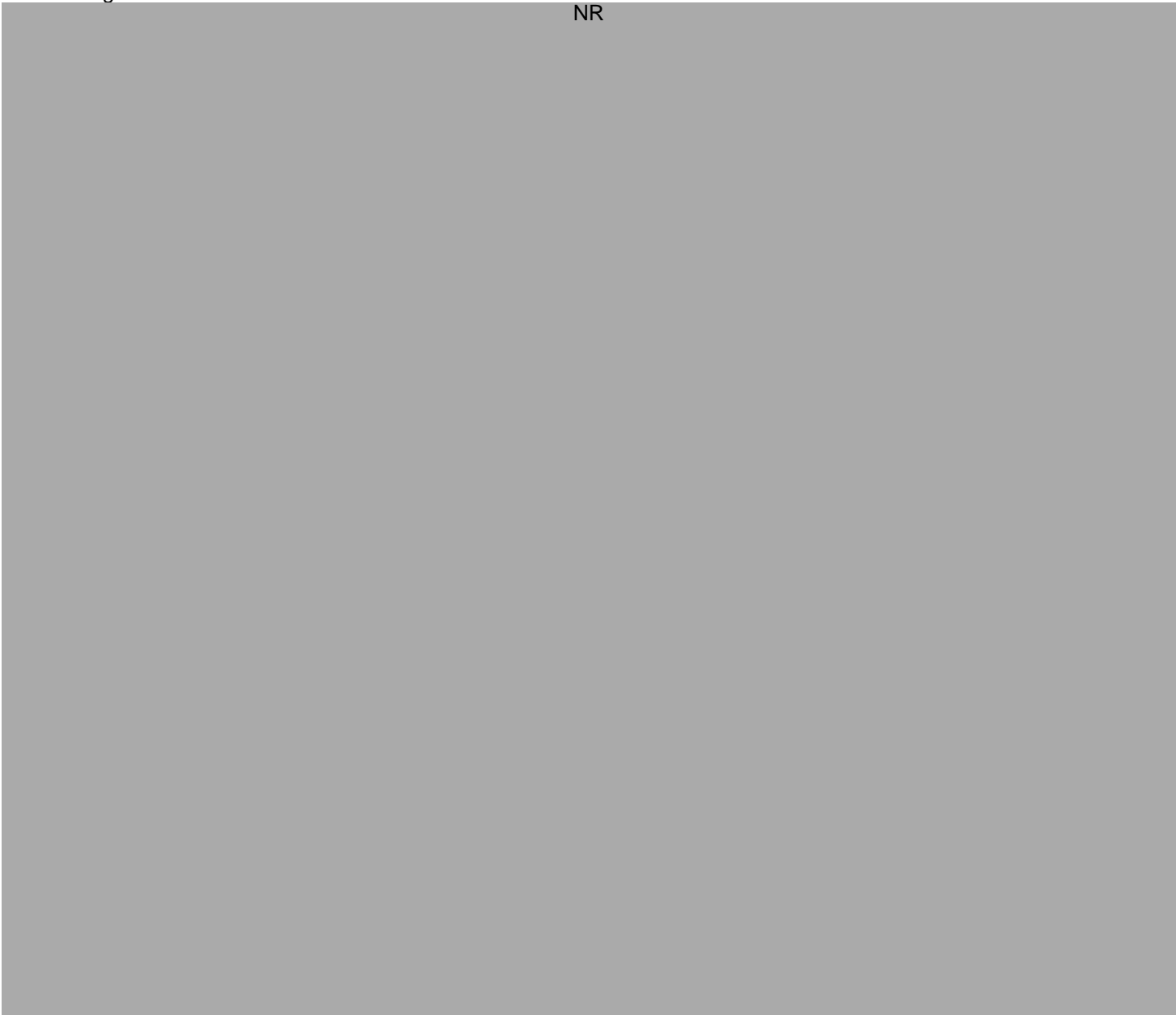
Overnight

1-week

NR

1-month

3-month



NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

02/23/2009 03:08 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro



daily_swap_activity_summary 20090223.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 2/23/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	197,057,900,000		NR
	15,382,281,249		
	16,220,000,000		
\$	82,352,000,000		
\$	-		
	10,160,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	375,447,181,249		



FX Swap Activity Summary - 02/24/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/24/2009 01:53 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090224.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/24/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	196,557,900,000		NR
	15,382,281,249		
	16,220,000,000		
\$	82,352,000,000		
\$	-		
	10,160,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	374,947,181,249		



FX Swap Activity Summary - 02/25/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/25/2009 02:03 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090225.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/25/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			


Total Amount Outstanding		Limit	Undrawn Available
	196,557,900,000		NR
	15,382,281,249		
	16,220,000,000		
\$	82,352,000,000		
\$	-		
	10,160,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	374,947,181,249		



FX Swap Activity Summary - 02/26/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

02/26/2009 02:56 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090226.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/26/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	156,066,000,000		NR
	12,271,281,249		
	16,220,000,000		
\$	70,994,000,000		
\$	-		
	11,615,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	321,441,281,249		

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

02/27/2009 03:43 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo,
Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro



daily swap activity_summary 20090227.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 2/27/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			


<u>Total Amount Outstanding</u>		<u>Limit</u>	<u>Undrawn Available</u>
	156,066,000,000		NR
	12,271,281,249		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	11,615,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	321,214,281,249		



FX Swap Activity Summary - 03/02/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

03/02/2009 01:55 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090302.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/2/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			


<u>Total Amount Outstanding</u>		<u>Limit</u>	<u>Undrawn Available</u>
	156,066,000,000		NR
	12,271,281,249		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	11,615,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	321,214,281,249		



FX Swap Activity Summary - 03/03/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

03/03/2009 01:36 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090303.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/3/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	156,066,000,000		NR
	12,271,281,249		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	11,615,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	321,214,281,249		



FX Swap Activity Summary - 03/04/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

03/04/2009 01:00 PM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090304.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/4/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			


Total Amount Outstanding		Limit	Undrawn Available
	155,466,000,000		NR
	6,867,921,573		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	11,615,000,000		
\$	23,000,000,000		
\$	7,875,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	315,210,921,573		



FX Swap Activity Summary - 03/05/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

03/05/2009 10:33 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090305.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/5/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

<u>Total Amount Outstanding</u>		<u>Limit</u>	<u>Undrawn Available</u>
	156,786,000,000		NR
	7,367,921,573		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	11,615,000,000		
\$	23,000,000,000		
\$	5,695,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	314,850,921,573		



FX Swap Activity Summary - 03/06/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

03/06/2009 10:32 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090306.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/6/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	156,786,000,000		NR
	7,367,921,573		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	11,615,000,000		
\$	23,000,000,000		
\$	5,695,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	314,850,921,573		

FX Swap Activity Summary - 3/9/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

03/09/2009 02:27 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet
Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio, Nadia Bogachuk,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090309.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 3/9/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

<u>Total Amount Outstanding</u>		<u>Limit</u>	<u>Undrawn Available</u>
	156,636,000,000		NR
	7,367,921,573		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,695,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	312,660,921,573		



FX Swap Activity Summary 3/10/09

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk
Report, Lawrence E Mize, Brenda L Richards

03/10/2009 12:57 PM

Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria



daily swap activity_summary 20090310.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 3/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		156,536,000,000
SNB				7,367,921,573
BOE				15,993,000,000
BOJ				\$ 70,994,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,695,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,350,000,000
Total				\$ 312,560,921,573

<u>Limit</u>	<u>Undrawn Available</u>
	NR



FX Swap Activity Summary - 03/11/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards
Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny
Cc: Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr,
Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

03/11/2009 10:50 AM

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090311.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/11/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	156,436,000,000		NR
	7,367,921,573		
	15,993,000,000		
\$	70,994,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,695,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	312,460,921,573		



FX Swap Activity Summary - 03/12/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/12/2009 01:37 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090312.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/12/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

<u>Total Amount Outstanding</u>		<u>Limit</u>	<u>Undrawn Available</u>
	167,526,400,000		NR
	8,643,031,292		
	15,993,000,000		
\$	73,829,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,695,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	327,661,431,292		



FX Swap Activity Summary - 03/13/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/13/2009 11:13 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090313.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/13/09

<u>Counterparty</u>	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	167,526,400,000		NR
	11,627,691,774		
	15,463,000,000		
\$	73,829,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,695,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	330,116,091,774		



FX Swap Activity Summary - 03/16/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/16/2009 11:33 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090316.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/16/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	168,826,400,000		NR
	10,300,060,731		
	15,463,000,000		
\$	73,829,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,695,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	330,088,460,731		



FX Swap Activity Summary - 03/17/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/17/2009 12:48 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090317.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/17/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	169,156,400,000		NR
	10,300,060,731		
	15,463,000,000		
\$	73,829,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,270,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	329,993,460,731		



FX Swap Activity Summary - 03/18/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/18/2009 11:21 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090318.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/18/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	169,656,400,000		NR
	8,818,508,240		
	15,463,000,000		
\$	73,829,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,270,000,000		
\$	7,050,000,000		
\$	16,350,000,000		
\$	329,011,908,240		




FX Swap Activity Summary - 03/19/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/19/2009 10:45 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090319.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/19/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

<u>Total Amount Outstanding</u>		<u>Limit</u>	<u>Undrawn Available</u>
	168,175,400,000		NR
	8,817,508,240		
	15,463,000,000		
\$	73,829,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,270,000,000		
\$	7,050,000,000		
\$	16,000,000,000		
\$	327,179,908,240		



FX Swap Activity Summary - 3/20/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

03/20/2009 03:10 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,



daily swap activity_summary 20090320.xlsx

Linda Davis
Accounting
Markets Group
212-720-1603

Value Date Prior Day
3/20/2009 03/19/09

Overnight					Term					Total Par		
Par received	Par lent out	Net change	Outstanding		Par received	Par lent out	Net change	Outstanding		Yesterday	Today	Change

NR

Cumulative Interest Received		
Yesterday	Today	Change

NR



FX Swap Activity Summary - 3/23/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

03/23/2009 10:29 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,



daily swap activity_summary 20090323.xlsx

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 3/23/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		168,723,400,000
SNB				8,817,508,240
BOE				15,463,000,000
BOJ				\$ 73,829,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,270,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 327,727,908,240

<u>Limit</u>	<u>Undrawn Available</u>
	NR




FX Swap Activity Summary - 03/24/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/24/2009 11:46 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090324.xlsx

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/24/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB	NR			\$ 168,973,400,000
SNB				\$ 8,817,508,240
BOE				\$ 15,463,000,000
BOJ				\$ 73,829,000,000
NR				\$ -
RBA				\$ 9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,270,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 327,977,908,240

<u>Limit</u>	<u>Undrawn Available</u>
	NR



FX Swap Activity Summary - 03/25/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/25/2009 10:58 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090325.xlsx

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/25/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 168,773,400,000
SNB				\$ 8,817,508,240
BOE				\$ 15,463,000,000
BOJ				\$ 73,829,000,000
NR				\$ -
RBA				\$ 9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,270,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 327,777,908,240

<u>Limit</u>	<u>Undrawn Available</u>
	NR



FX Swap Activity Summary - 03/26/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/26/2009 12:10 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, BOC, RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and **NR**



daily swap activity_summary 20090326.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
BOC			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
NR			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	9,575,000,000		NR
	16,000,000,000		
	61,025,000,000		
\$	5,270,000,000		
\$	15,463,000,000		
	23,000,000,000		
\$	7,317,508,240		
\$	7,050,000,000		
\$	165,716,700,000		
\$	-		
\$	310,417,208,240		



FX Swap Activity Summary - 03/27/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/27/2009 11:11 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090327.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		165,716,700,000
SNB				7,317,508,240
BOE				14,963,000,000
BOJ				\$ 61,025,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,270,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 309,917,208,240

Limit	Undrawn Available
NR	




FX Swap Activity Summary - 03/30/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

03/30/2009 10:15 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090330.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

**Daily Swap Facility Activity
Summary**

Value Date: 3/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		165,716,700,000
SNB				7,317,508,240
BOE				14,963,000,000
BOJ				\$ 61,025,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,270,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 309,917,208,240

Limit

Undrawn Available

NR



FX Swap Activity Summary - 3/31/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

03/31/2009 01:37 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,



daily swap activity_summary 20090331.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 3/31/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		165,716,700,000		NR
SNB				7,317,508,240		
BOE				14,963,000,000		
BOJ				\$ 61,025,000,000		
NR				\$ -		
RBA				9,575,000,000		
Bank of Sweden				\$ 23,000,000,000		
Bank of Denmark				\$ 5,270,000,000		
Bank of Norway				\$ 7,050,000,000		
Bank of Korea				\$ 16,000,000,000		
Total				\$ 309,917,208,240		

Value Date Prior Day
3/31/2009 03/30/09

Overnight				Term				Total Par			Cumulative Int
Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

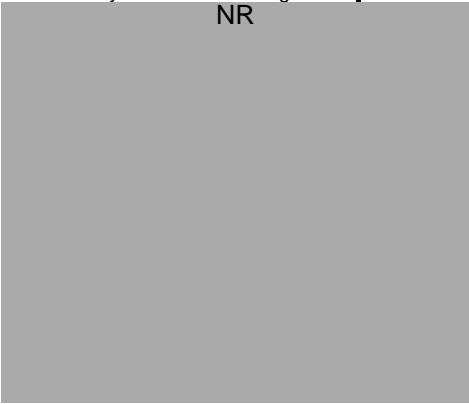


Interest Received

Today

Change

NR

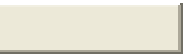


Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
SNB	TLL	16	03/13/09	03/16/09	04/01/09	NR	
SNB	TLL	14	03/16/09	03/18/09	04/01/09		
DanNB	Term	28	03/03/09	03/05/09	04/02/09		
ECB	Term	7	03/25/09	03/26/09	04/02/09		
Riksbank	Term	84	01/07/09	01/09/09	04/03/09		
BOK	Term	84	01/13/09	01/15/09	04/09/09		
BOJ	Term	28	03/10/09	03/12/09	04/09/09		
ECB	Term	28	03/10/09	03/12/09	04/09/09		
BOE	Term	32	03/10/09	03/13/09	04/14/09		
DanNB	Term	28	03/13/09	03/17/09	04/14/09		
SNB	TLL	14	03/30/09	04/01/09	04/15/09		
BOK	Term	84	01/20/09	01/22/09	04/16/09		
RBA	Term	87	01/22/09	01/23/09	04/20/09		
ECB	Term	84	01/27/09	01/29/09	04/23/09		
ECB	Term	84	01/27/09	01/29/09	04/23/09		
BOJ	Term	84	01/27/09	01/29/09	04/23/09		
NOK	Term	84	01/27/09	01/29/09	04/23/09		
BOE	Term	84	01/27/09	01/30/09	04/24/09		
DanNB	Term	28	03/31/09	04/02/09	04/30/09		
Riksbank	Term	84	02/11/09	02/13/09	05/08/09		
Riksbank	Term	84	02/18/09	02/20/09	05/15/09		
BOJ	Term	84	02/24/09	02/26/09	05/21/09		
ECB	Term	84	02/24/09	02/26/09	05/21/09		
BOK	Term	84	02/24/09	02/26/09	05/21/09		
RBA	Term	84	02/25/09	02/26/09	05/21/09		
BOE	Term	N	84	02/24/09	02/27/09	05/22/09	
BOK	Term		84	03/03/09	03/05/09	05/28/09	
RBA	Term	84	03/06/09	03/09/09	06/01/09		
BOK	Term	84	03/17/09	03/19/09	06/11/09		
ECB	Term	84	03/24/09	03/26/09	06/18/09		
BOJ	Term	84	03/24/09	03/26/09	06/18/09		
SNB	Term	84	03/24/09	03/26/09	06/18/09		

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB	Norges B.
03/24/09	327,977,908,240	250,000,000	-	15,463,000,000	73,829,000,000	5,270,000,000	7,050,000,000
03/25/09	327,777,908,240	(200,000,000)	-	15,463,000,000	73,829,000,000	5,270,000,000	7,050,000,000
03/26/09	310,417,208,240	(17,360,700,000)	-	15,463,000,000	61,025,000,000	5,270,000,000	7,050,000,000
03/27/09	309,917,208,240	(500,000,000)	-	14,963,000,000	61,025,000,000	5,270,000,000	7,050,000,000
03/30/09	309,917,208,240	-	-	14,963,000,000	61,025,000,000	5,270,000,000	7,050,000,000
03/31/09	309,917,208,240	-	-	14,963,000,000	61,025,000,000	5,270,000,000	7,050,000,000



ECB	RBA	Riksbank	SNB	BOK
168,973,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
168,773,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000



FX Swap Activity Summary - 04/01/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

04/01/2009 11:09 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090401.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 4/1/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	165,716,700,000		NR
	6,192,250,449		
	14,963,000,000		
\$	61,025,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	5,270,000,000		
\$	7,050,000,000		
\$	16,000,000,000		
\$	308,791,950,449		



FX Swap Activity Summary - 04/03/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

04/03/2009 11:25 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090403.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 4/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	164,439,200,000		NR
	12,436,842,785		
	14,963,000,000		
\$	61,025,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	4,770,000,000		
\$	7,050,000,000		
\$	16,000,000,000		
\$	313,259,042,785		



FX Swap Activity Summary - 4/6/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/06/2009 11:45 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090406.xls

Linda Davis
Accounting
Markets Group
212-720-1603

**Daily Swap Facility Activity
Summary**

Value Date: 4/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB	NR	NR		164,439,200,000
SNB				12,436,842,785
BOE				14,963,000,000
BOJ				\$ 61,025,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 4,770,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 313,259,042,785

<u>Limit</u>	<u>Undrawn Available</u>
--------------	--------------------------

NR





FX Swap Activity Summary - for 4/7/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/07/2009 02:43 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090407.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 4/7/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		164,439,200,000
SNB				12,436,842,785
BOE				14,963,000,000
BOJ				\$ 61,025,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 4,770,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 313,259,042,785

Limit

Undrawn Available

NR



FX Swap Activity Summary - 04/08/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

04/08/2009 11:26 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, **NR** RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090408.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 4/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		164,439,200,000
SNB				12,573,879,941
BOE				14,963,000,000
BOJ				\$ 61,025,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 4,770,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 16,000,000,000
Total				\$ 313,396,079,941

Limit

Undrawn Available

NR



FX Swap Activity Summary - 04/09/09

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

04/09/2009 12:10 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090409.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 4/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	152,277,400,000		NR
	12,573,879,941		
	14,963,000,000		
\$	54,290,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	4,770,000,000		
\$	7,050,000,000		
\$	15,000,000,000		
\$	293,499,279,941		




FX Swap Activity Summary - 04/10/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report,
Lawrence E Mize, Brenda L Richards

04/10/2009 10:59 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ,  RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.



daily swap activity_summary 20090410.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 4/10/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		152,277,400,000
SNB				12,573,879,941
BOE				14,963,000,000
BOJ				\$ 54,290,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 4,770,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 15,000,000,000
Total				\$ 293,499,279,941

Limit

Undrawn Available

NR

FX Swaps Data (4-10-09)

Douglas Bennett to: Nathan Sheets

Cc: Jason Miu, Michael Leahy

04/10/2009 04:04 PM



FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

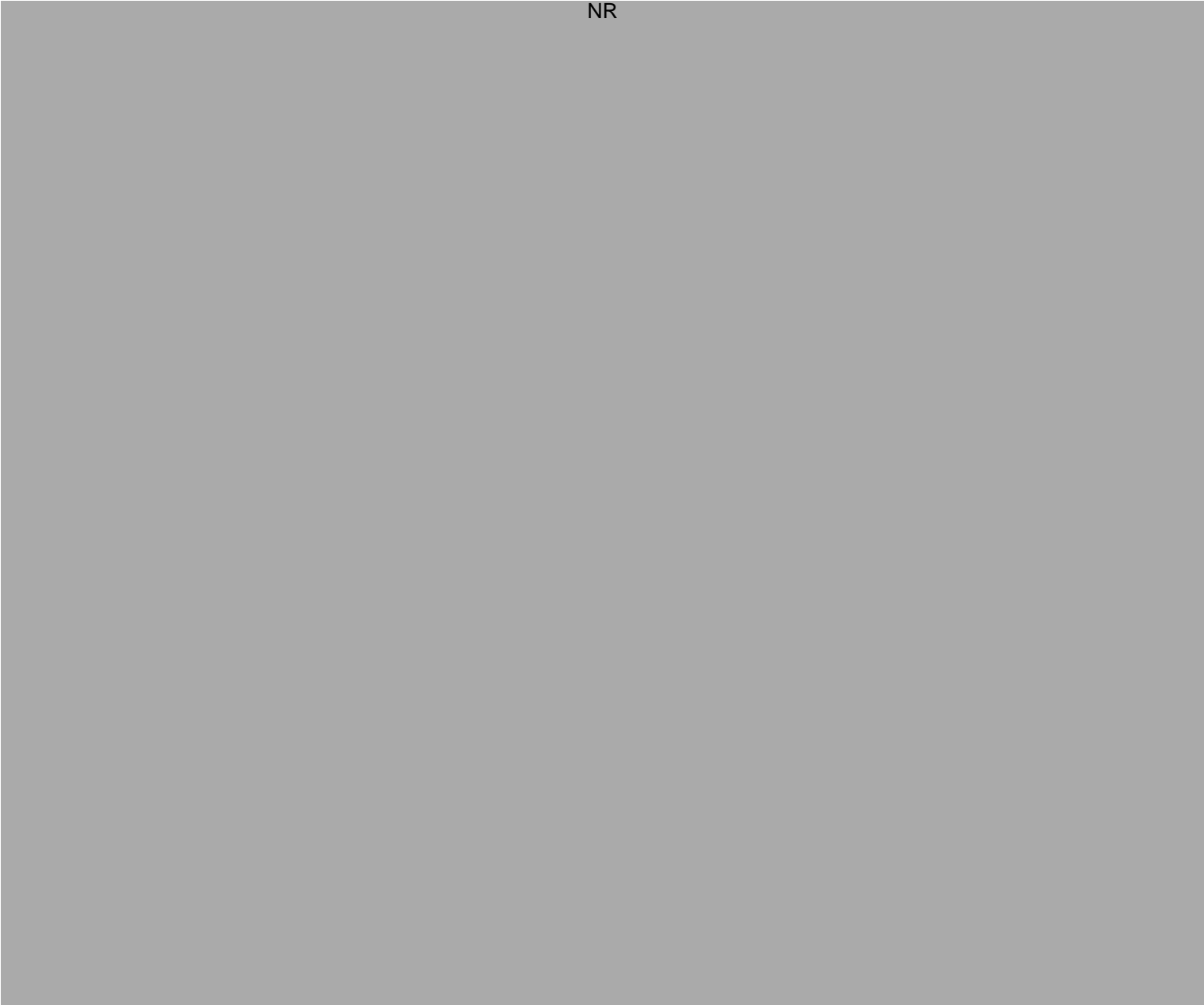
[illegible]

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000

Cumulative Outstanding by Tenor

Overnight 1-week 1-month 3-month

NR



NR

FX Swap Activity Summary - 4/13/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

04/13/2009 03:39 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne
Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis,
Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090413.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 4/13/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		152,277,400,000
SNB				12,573,879,941
BOE				14,963,000,000
BOJ				\$ 54,290,000,000
NR				\$ -
RBA				9,575,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 4,770,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 15,000,000,000
Total				\$ 293,499,279,941

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

04/14/2009 02:41 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT
Cc: AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax,
Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT



daily swap activity_summary 20090414.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 4/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB	NR	NR	NR
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	152,277,400,000		NR
	12,573,879,941		
	13,863,000,000		
\$	54,290,000,000		
\$	-		
	9,575,000,000		
\$	23,000,000,000		
\$	6,070,000,000		
\$	7,050,000,000		
\$	15,000,000,000		
\$	293,699,279,941		

FX Swaps Data (4-17-09)

Douglas Bennett to: Nathan Sheets

Cc: Jason Miu, Michael Leahy

04/17/2009 10:21 AM



FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

04/13/09	293,499,279,941	-	14,963,000,000	54,290,000,000
04/14/09	293,699,279,941	-	13,863,000,000	54,290,000,000
04/15/09	293,533,049,806	-	13,863,000,000	54,290,000,000
04/16/09	288,832,649,806	-	13,863,000,000	54,290,000,000
04/17/09	288,832,649,806	-	13,863,000,000	54,290,000,000

[illegible]

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000

4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000
6,070,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000
6,070,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,407,649,806	15,000,000,000
6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000
6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000

1-week

NR

1-month

3-month

NR

NR



FX Swap Activity Summary - for 4/21/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/21/2009 03:15 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,



daily swap activity_summary 20090421.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 4/21/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB	NR	NR		148,577,000,000
SNB				12,407,649,806
BOE				13,863,000,000
BOJ				\$ 54,290,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 6,070,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 14,000,000,000
Total				\$ 282,862,649,806

Limit

Undrawn Available

NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

04/22/2009 01:07 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT
Cc: AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax,
Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT



daily swap activity_summary 20090422.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 4/22/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		148,577,000,000
SNB				12,407,649,806
BOE				13,863,000,000
BOJ				\$ 54,290,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 6,070,000,000
Bank of Norway				\$ 7,050,000,000
Bank of Korea				\$ 14,000,000,000
Total				\$ 282,862,649,806

Limit

Undrawn Available

NR

FX Swap Activity Summary - 4/23/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

04/23/2009 04:23 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne
Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis,
Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090423.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 4/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	129,668,100,000	NR	NR
SNB				12,407,649,806		
BOE				13,863,000,000		
BOJ				\$ 39,810,000,000		
NR				\$ -		
RBA				3,605,000,000		
Bank of Sweden				\$ 23,000,000,000		
Bank of Denmark				\$ 6,070,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 14,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
Total				\$ 250,644,749,806		



FX Swap Activity Summary - for 4/24/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/24/2009 11:06 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,



daily swap activity_summary 20090424.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 4/24/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		129,668,100,000
SNB				12,407,649,806
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 6,070,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 250,269,749,806

<u>Limit</u>	<u>Undrawn Available</u>
--------------	--------------------------

NR



FX Swaps Data (4-24-09)

Douglas Bennett to: Nathan Sheets

Cc: Jason Miu, Michael Leahy

04/24/2009 04:01 PM

Nathan, please note the addition of the Bank of Mexico swap to the sheet. Have a good weekend.



FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

04/17/09	288,832,649,806	-	13,863,000,000	54,290,000,000
04/24/09	250,269,749,806	-	13,488,000,000	39,810,000,000

[illegible]

-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	90,000,000,000	-	-	22,000,000,000	-	-
-	-	120,000,000,000	-	-	25,900,000,000	-	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000	-
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000	-
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000	-
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000	-
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000	-
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000	-
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000	-
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000	-
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000	-
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000	-
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000	-
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000	-
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000	-

6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000	-
6,070,000,000	5,000,000,000	129,668,100,000	3,605,000,000	23,000,000,000	12,407,649,806	14,000,000,000	3,221,000,000

Cumulative Outstanding by Tenor

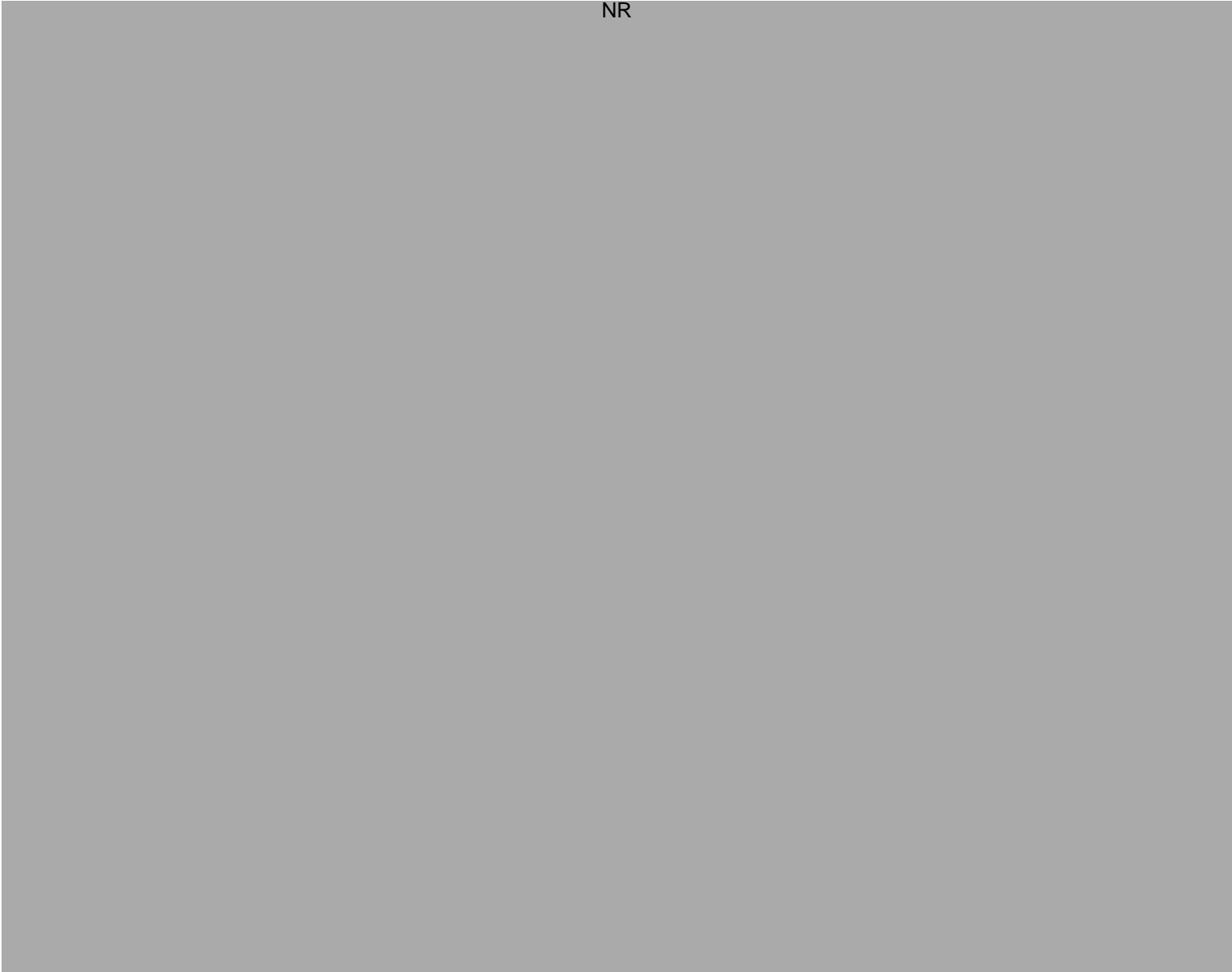
Overnight

1-week

1-month

3-month

NR



NR

FX Swap Activity Summary - 4/27/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

04/27/2009 03:06 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne
Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis,
Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090427.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

N

Daily Swap Facility Activity
Summary

Value Date: 4/27/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		129,668,100,000
SNB				12,407,649,806
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 6,070,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 250,269,749,806

Limit

Undrawn Available

NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

04/28/2009 03:53 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT
AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax,
Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT



daily swap activity_summary 20090428.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 4/28/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		129,668,100,000
SNB				12,407,649,806
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 6,070,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 250,269,749,806

Limit

Undrawn Available

NR



FX Swap Activity Summary - 4/29/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/29/2009 01:01 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke,
Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,



daily swap activity_summary 20090429.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 4/29/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB	NR	NR		129,668,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 6,070,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 249,512,804,034

Limit

Undrawn Available

NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

04/30/2009 01:56 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT
Cc: AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax,
Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT



daily swap activity_summary 20090430.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 4/30/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 249,301,804,034

Limit

Undrawn Available

NR

FX Swap Activity Summary - 5/1/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

05/01/2009 10:39 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne
Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis,
Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090501.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 5/1/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 249,301,804,034

Limit

Undrawn Available

NR

FX Swaps Data (5-1-09)

Douglas Bennett to: Nathan Sheets

Cc: Jason Miu, Michael Leahy

05/01/2009 11:11 AM



FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

04/17/09	288,832,649,806	-	13,863,000,000	54,290,000,000
04/24/09	250,269,749,806	-	13,488,000,000	39,810,000,000
05/01/09	249,301,804,034	-	13,488,000,000	39,810,000,000

[illegible]

-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	90,000,000,000	-	-	22,000,000,000	-	-
-	-	120,000,000,000	-	-	25,900,000,000	-	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000	-
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000	-
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000	-
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000	-
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000	-
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000	-
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000	-
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000	-
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000	-
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000	-
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000	-
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000	-
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000	-

6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000	-
6,070,000,000	5,000,000,000	129,668,100,000	3,605,000,000	23,000,000,000	12,407,649,806	14,000,000,000	3,221,000,000
5,425,000,000	5,000,000,000	130,102,100,000	3,605,000,000	23,000,000,000	11,650,704,034	14,000,000,000	3,221,000,000

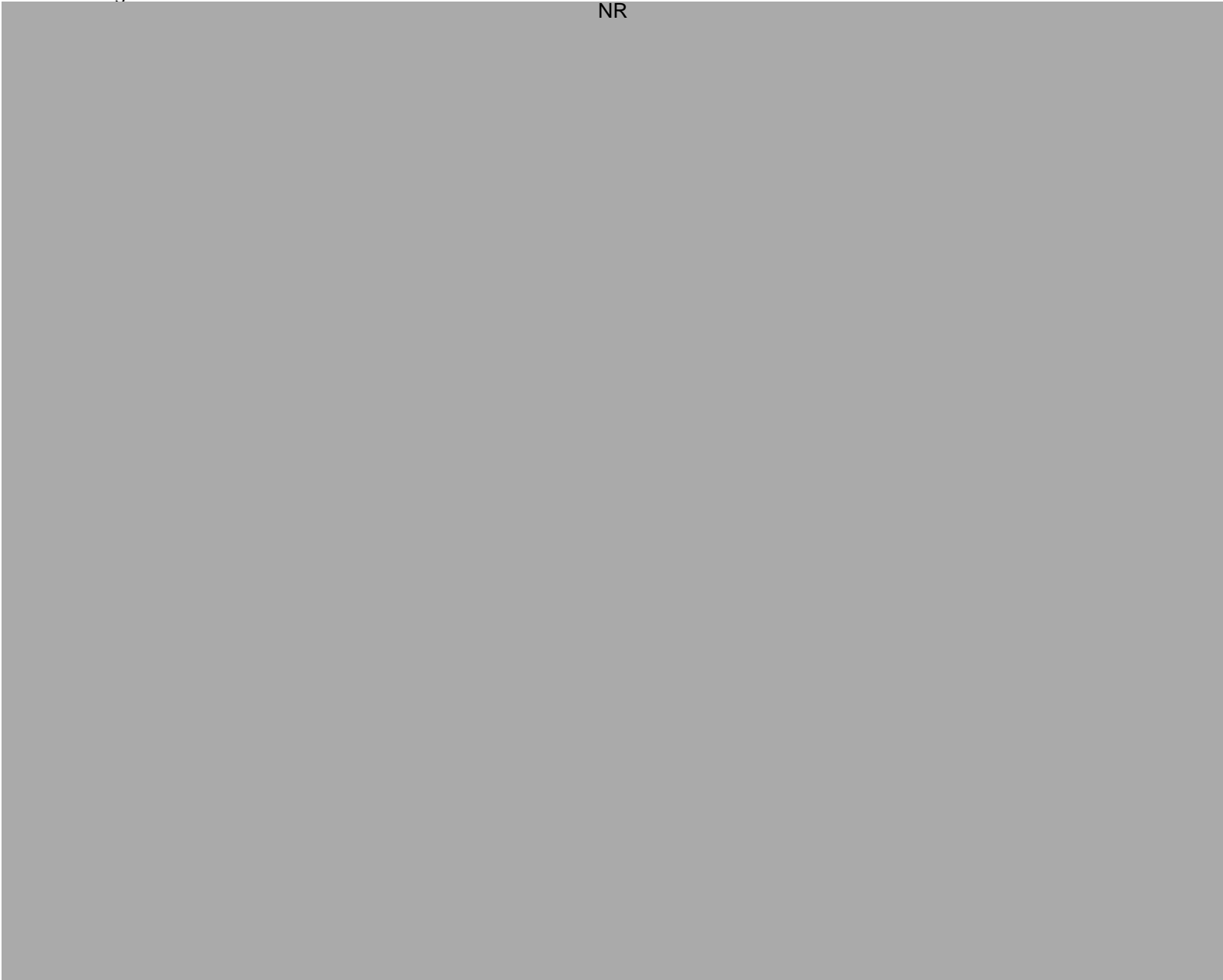
Cumulative Outstanding by Tenor

Overnight

1-week

1-month
NR

3-month



NR

FX Swap Activity Summary - 5/4/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

05/04/2009 10:44 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen
Cc: Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,
Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090504.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 5/4/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 249,301,804,034

Limit

Undrawn Available

NR



FX Swap Activity Summary

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/05/2009 11:33 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, Douglas A Scrivani, Fanny
Wang, Howard B Fields, John J Little, John Parr, Joseph Burke, Julie



daily swap activity_summary 20090505.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 5/5/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 249,301,804,034

Limit

Undrawn Available

NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize,
Brenda L Richards

05/06/2009 10:42 AM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT
Cc: AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax,
Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT



daily_swap_activity_summary 20090506.xlsx

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 5/6/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 39,810,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 249,301,804,034

Limit

Undrawn Available

NR



FX Swap Activity Summary for 5/7/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/07/2009 03:27 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy
Cc: Fogarty, Anne Baum, Brian J Candler, Douglas A Scrivani, Fanny
Wang, Howard B Fields, John J Little, John Parr, Joseph Burke, Julie



daily swap activity_summary 20090507.xlsx

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 5/7/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 38,610,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 23,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 244,776,804,034

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/08/2009 02:03 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090508.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

**Daily Swap Facility Activity
Summary**

Value Date: 5/8/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 38,610,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 25,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 246,776,804,034

Limit

Undrawn Available

NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/11/2009 02:37 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090511.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/11/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 38,610,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 25,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 246,776,804,034

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/12/2009 11:58 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090512.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/12/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				\$ 38,610,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 25,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 246,776,804,034

Limit

Undrawn Available

NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/13/2009 12:06 PM

Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090513.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/13/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		126,777,100,000
SNB				11,711,872,643
BOE				13,488,000,000
BOJ				\$ 38,610,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 25,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 246,837,972,643

Limit

Undrawn Available

NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/14/2009 02:25 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090514.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/14/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		124,479,100,000
SNB				11,711,872,643
BOE				13,488,000,000
BOJ				\$ 38,610,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 25,000,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 244,539,972,643

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/15/2009 11:12 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090515.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/15/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		124,479,100,000
SNB				10,784,201,412
BOE				13,488,000,000
BOJ				\$ 38,610,000,000
NR				\$ -
RBA				3,605,000,000
Bank of Sweden				\$ 16,500,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 14,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 235,112,301,412

Limit

Undrawn Available

NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

06/01/2009 11:14 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090601.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/1/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		99,727,600,000
SNB				8,784,322,707
BOE				2,488,000,000
BOJ				\$ 25,006,000,000
NR				\$ -
RBA				240,000,000
Bank of Sweden				\$ 16,500,000,000
Bank of Denmark				\$ 3,775,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 11,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 175,741,922,707

Limit

Undrawn Available

NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

06/02/2009 10:54 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090602.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/2/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		99,727,600,000
SNB				8,784,322,707
BOE				2,488,000,000
BOJ				\$ 25,006,000,000
NR				\$ -
RBA				240,000,000
Bank of Sweden				\$ 16,500,000,000
Bank of Denmark				\$ 3,775,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 11,000,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 175,741,922,707

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

06/03/2009 10:48 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090603.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		99,727,600,000		NR
SNB				8,784,322,707		
BOE				2,488,000,000		
BOJ				\$ 25,006,000,000		
NR				\$ -		
RBA				240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 11,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
Total				\$ 175,741,922,707		

FX Swap Activity Summary

Mary Yee to: Niall E Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

06/04/2009 11:10 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Annmarie RoweStraker, Anthony Maglia,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090604.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		94,559,500,000		NR
SNB				8,784,322,707		
BOE				2,488,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 11,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
Total				\$ 166,113,822,707		



Fw: FX Swap Activity Summary
Lawrence E Mize to: Kyle M Foley

06/08/2009 07:39 AM

Kyle,

Per your request, here is the most recent information we have received on swap balances.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 06/08/2009 07:39 AM -----

Mary
Yee/NY/FRS@FRS
06/05/2009 10:57
AM

To Niall E Coffey/NY/FRS@FRS, NY Daily Risk Report/NY/FRS@FRS,
Lawrence E Mize/BOARD/FRS@BOARD, Brenda L
Richards/BOARD/FRS@BOARD
cc Agata Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS,
Penny Levendis/NY/FRS@FRS, Timothy Fogarty/NY/FRS@FRS,
Karen Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Amelia
Moncayo/NY/FRS@FRS, Catherine Lomax/NY/FRS@FRS, Kevin M
Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS, Peter
Roethel/NY/FRS@FRS, Annmarie RoweStraker/NY/FRS@FRS,
Anthony Maglia/NY/FRS@FRS, Ashish Bhatia/NY/FRS@FRS,
Douglas Bennett/NY/FRS@FRS, Jamie Pfeifer/NY/FRS@FRS,
Jeffrey Moore/NY/FRS@FRS, Jeremy Forster/NY/FRS@FRS, Michal
Lementowski/NY/FRS@FRS, Mwangi Gitahi/NY/FRS@FRS, Samuel
Foxman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Yuliya
Khurgin/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna
Barnish/NY/FRS@FRS, Steven Walden/NY/FRS@FRS, Helene
Lee/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna
Barnish/NY/FRS@FRS, Kristina Ryan/NY/FRS@FRS, Dan
Reichgott/NY/FRS@FRS, NY MKT Controllers SOMA

Subject FX Swap Activity Summary

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090605.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		94,559,500,000		NR
SNB				8,784,322,707		
BOE				2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 11,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
Total				\$ 166,128,822,707		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/08/2009 12:23 PM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090608.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 6/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		94,559,500,000		NR
SNB				8,784,322,707		
BOE				2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 11,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
Total				\$ 166,128,822,707		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/09/2009 11:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090609.xlsx

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Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
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Daily Swap Facility Activity
Summary

Value Date: 6/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		94,559,500,000		NR
SNB				8,784,322,707		
BOE				2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 11,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
Total				\$ 166,128,822,707		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/10/2009 12:19 PM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090610.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/10/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>	<u>Limit</u>	<u>Undrawn Available</u>
ECB		NR		\$ 94,559,500,000		NR
SNB				\$ 6,889,470,862		
BOE				\$ 2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 11,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 164,233,970,862		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/11/2009 04:47 PM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090611.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
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Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 6/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 82,896,500,000		NR
SNB				\$ 6,889,470,862		
BOE				\$ 2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 151,570,970,862		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/12/2009 11:26 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090612.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 6/12/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>	<u>Limit</u>	<u>Undrawn Available</u>
ECB		NR		\$ 82,896,500,000		NR
SNB				\$ 6,889,470,862		
BOE				\$ 2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 151,570,970,862		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/15/2009 11:59 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090615.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 6/15/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>	<u>Limit</u>	<u>Undrawn Available</u>
ECB		NR		\$ 82,896,500,000		NR
SNB				\$ 3,881,111,378		
BOE				\$ 2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 148,562,611,378		

Fw: FX Swap Activity Summary
Lawrence E Mize to: Kimberly A Zaikov

06/16/2009 10:59 AM

----- Forwarded by Lawrence E Mize/BOARD/FRS on 06/16/2009 10:59 AM -----

Mary
Yee/NY/FRS@FRS
05/27/2009 11:34
AM

To Kevin Coffey/NY/FRS@FRS, NY Daily Risk Report/NY/FRS@FRS,
Lawrence E Mize/BOARD/FRS@BOARD, Brenda L
Richards/BOARD/FRS@BOARD
cc Agata Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS,
Penny Levendis/NY/FRS@FRS, Timothy Fogarty/NY/FRS@FRS,
Karen Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS,
Amelia Moncayo/NY/FRS@FRS, Catherine Lomax/NY/FRS@FRS,
Kevin M Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS,
Peter Roethel/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Ami
Dalal/NY/FRS@FRS, Annmarie RoweStraker/NY/FRS@FRS,
Anthony Maglia/NY/FRS@FRS, Ashish Bhatia/NY/FRS@FRS,
Douglas Bennett/NY/FRS@FRS, Jamie Pfeifer/NY/FRS@FRS,
Jeffrey Moore/NY/FRS@FRS, Jeremy Forster/NY/FRS@FRS, Michal
Lementowski/NY/FRS@FRS, Mwangi Gitahi/NY/FRS@FRS, Samuel
Foxman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Yuliya
Khurgin/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna
Barnish/NY/FRS@FRS, Steven Walden/NY/FRS@FRS, Helene
Lee/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna
Barnish/NY/FRS@FRS, Kristina Ryan/NY/FRS@FRS, Dan
Reichgott/NY/FRS@FRS, NY MKT Controllers SOMA
Subject FX Swap Activity Summary

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.



daily swap activity_summary 20090527.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/27/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		100,572,500,000
SNB				8,784,322,707
BOE				2,488,000,000
BOJ				\$ 25,006,000,000
NR				\$ -
RBA				2,150,000,000
Bank of Sweden				\$ 16,500,000,000
Bank of Denmark				\$ 5,425,000,000
Bank of Norway				\$ 5,000,000,000
Bank of Korea				\$ 12,500,000,000
Bank of Mexico				\$ 3,221,000,000
Total				\$ 181,646,822,707

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/16/2009 11:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090616.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
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Daily Swap Facility Activity
Summary

Value Date: 6/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 82,896,500,000		NR
SNB				\$ 3,881,111,378		
BOE				\$ 2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 148,562,611,378		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/17/2009 11:31 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090617.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 6/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 82,896,500,000		NR
SNB				\$ 3,881,111,378		
BOE				\$ 2,503,000,000		
BOJ				\$ 20,546,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 148,562,611,378		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/18/2009 11:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090618.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,899,400,000		NR
SNB				\$ 2,888,111,378		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 121,949,511,378		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/19/2009 11:20 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090619.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/19/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,899,400,000		NR
SNB				\$ 2,888,111,378		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 121,949,511,378		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/22/2009 11:29 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090622.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,899,400,000		NR
SNB				\$ 2,888,111,378		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 121,949,511,378		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/23/2009 11:18 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090623.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,899,400,000		NR
SNB				\$ 2,888,111,378		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 121,949,511,378		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/24/2009 11:26 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090624.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,899,400,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,775,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 119,430,200,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/25/2009 11:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090625.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,898,800,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 16,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 119,584,600,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/26/2009 11:19 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090626.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,898,800,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 114,584,600,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/29/2009 11:47 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090629.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,898,800,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 114,584,600,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

06/30/2009 11:36 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090630.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 6/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,898,800,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 114,584,600,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/01/2009 11:10 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090701.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 59,898,800,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 17,923,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 10,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 114,584,600,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/02/2009 12:23 PM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090702.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 56,878,300,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 9,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 109,484,100,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/03/2009 12:35 PM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090703.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 56,878,300,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,503,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 9,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 109,484,100,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/06/2009 10:44 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090706.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 56,878,300,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 9,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 109,494,100,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/07/2009 12:58 PM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090707.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
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Daily Swap Facility Activity
Summary

Value Date: 7/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 56,878,300,000		NR
SNB				\$ 368,800,320		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 9,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 109,494,100,320		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/08/2009 10:49 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090708.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/8/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>	<u>Limit</u>	<u>Undrawn Available</u>
ECB		NR		\$ 56,878,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 9,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 109,144,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/09/2009 10:38 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090709.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 60,615,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 111,881,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/10/2009 10:19 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090710.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 60,615,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ 240,000,000		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 111,881,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/13/2009 11:04 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090713.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 60,615,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
RBA				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 111,641,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/14/2009 10:27 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090714.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 60,615,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 111,641,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/15/2009 11:13 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090715.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		\$ 60,615,300,000	NR	NR
SNB				\$ 19,000,000		
BOE				\$ 2,513,000,000		
BOJ				\$ 16,843,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 5,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 111,641,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/16/2009 01:12 PM

Sent by: Nadia Bogachuk @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090716.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 52,261,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 2,513,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 91,557,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/17/2009 10:30 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090717.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 52,261,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 89,582,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/20/2009 10:05 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090720.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/20/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 52,261,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 89,582,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/21/2009 09:43 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090721.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 52,261,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 89,582,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/22/2009 09:35 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090722.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 52,261,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,930,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 89,582,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/23/2009 09:47 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090723.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 7/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 50,894,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 87,738,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/24/2009 10:29 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090724.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 7/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 50,894,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 87,738,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/27/2009 10:31 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090727.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 7/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 50,894,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 87,738,200,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/28/2009 03:07 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090728.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 7/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 50,894,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 87,738,200,000		

Value Date

7/28/2009

Prior Day

07/27/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

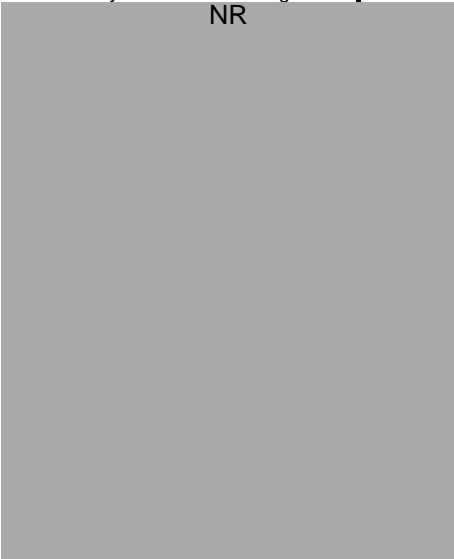
NR

Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB	
07/20/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/21/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/22/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/23/09	87,738,200,000	(1,844,000,000)		-	538,000,000	9,113,000,000	3,453,000,000	
07/24/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/27/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/28/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	

NR

BdM	NR		NR		NR	
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-



NR



NR



FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/29/2009 10:06 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090729.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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**Daily Swap Facility Activity
Summary**

Value Date: 7/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 50,894,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 9,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 87,738,200,000		

Value Date

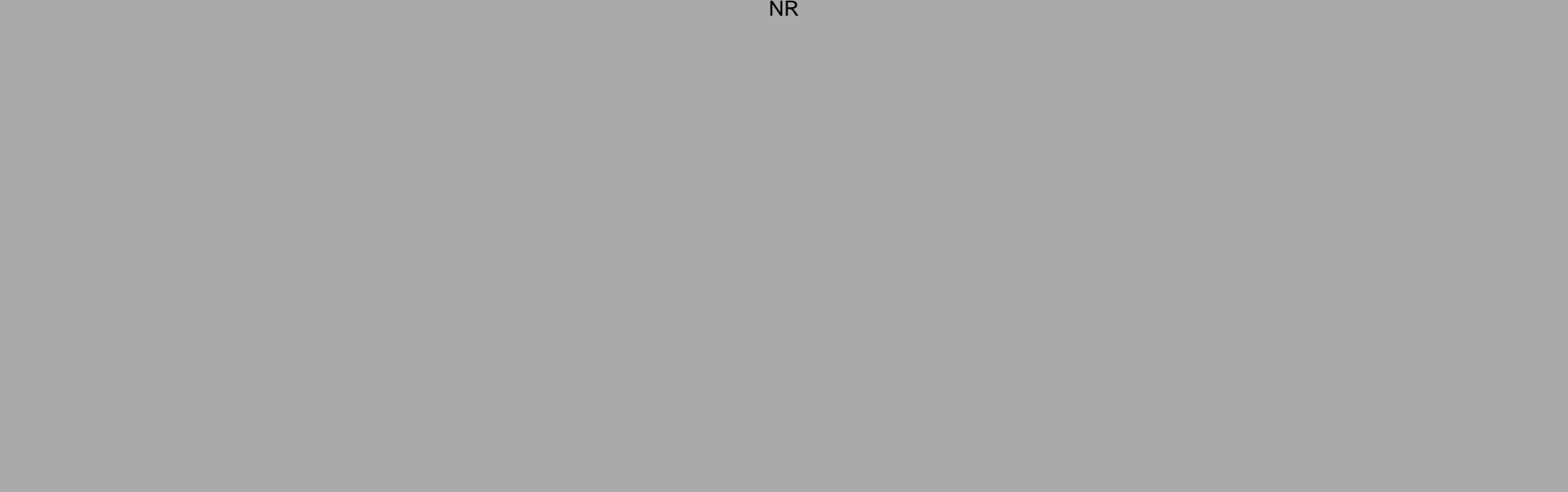
7/28/2009

Prior Day

07/27/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR



Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB	
07/20/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/21/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/22/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/23/09	87,738,200,000	(1,844,000,000)		-	538,000,000	9,113,000,000	3,453,000,000	
07/24/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/27/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/28/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	

BdM

NR

NR

NR

NR

3,221,000,000

-

-

-

3,221,000,000

-

-

-

3,221,000,000

-

-

-

3,221,000,000

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-

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3,221,000,000

-

-

-

3,221,000,000

-

-

-

3,221,000,000

-

-

-

NR



NR



FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/30/2009 11:03 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090730.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
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**Daily Swap Facility Activity
Summary**

Value Date: 7/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 48,252,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 538,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 11,500,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 84,096,200,000		

Value Date

7/28/2009

Prior Day

07/27/09

Overnight					Term					Total Par			Cumulative Int
Par received	Par lent out	Net change	Outstanding		Par received	Par lent out	Net change	Outstanding		Yesterday	Today	Change	Yesterday

NR

Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB		
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000		
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000		
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000		
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000		
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000		
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000		
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000		

Refresh				NR			
Norges B.	ECB			Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000	-		11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000	-		11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000	-		11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000	-		11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000	-		11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000	-		11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000	-		11,500,000,000	19,000,000	8,000,000,000	

[illegible]

NR

NR



NR



FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

07/31/2009 11:38 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090731.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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**Daily Swap Facility Activity
Summary**

Value Date: 7/31/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 48,252,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
Bank of Sweden				\$ -		
Bank of Denmark				\$ 4,200,000,000		
Bank of Norway				\$ 3,453,000,000		
Bank of Korea				\$ 1,000,000,000		
Bank of Mexico				\$ 8,000,000,000		
NR				\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 76,271,200,000		

Value Date Prior Day
7/28/2009 07/27/09

Overnight				Term				Total Par			Cumulative Int
Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

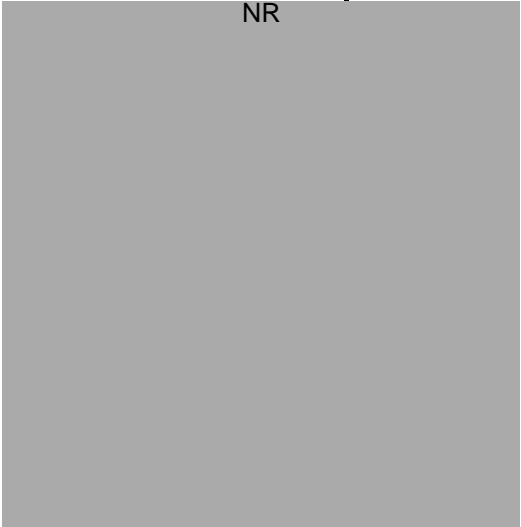
NR

Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB		
07/20/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/21/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/22/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/23/09	87,738,200,000	(1,844,000,000)		-	538,000,000	9,113,000,000	3,453,000,000	
07/24/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/27/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/28/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	

NR

BdM

NR

NR

NR

3,221,000,000
3,221,000,000
3,221,000,000
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3,221,000,000
3,221,000,000

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-



NR



NR



FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/03/2009 11:13 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090803.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 8/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR	NR	\$ 48,252,200,000	NR	NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 4,200,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico	\$ 3,221,000,000					
NR	NR	NR	NR	\$ -	NR	NR
				\$ -		
				\$ -		
				\$ -		
Total				\$ 76,271,200,000		

Value Date

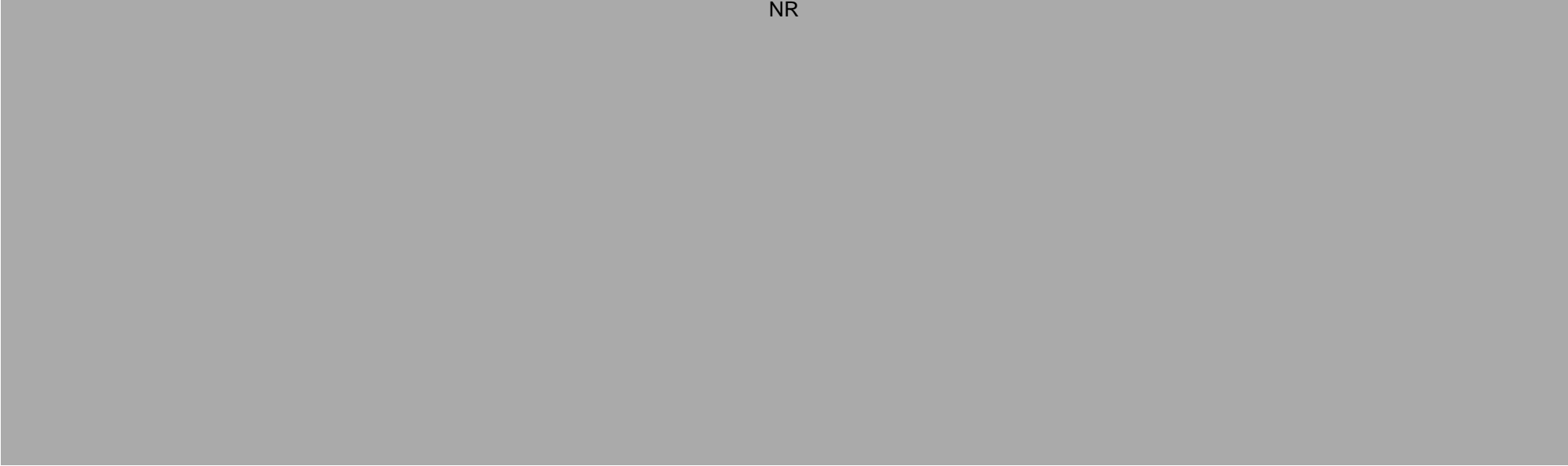
Prior Day

7/28/2009

07/27/09

	Overnight				Term					Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding		Yesterday	Today	Change	Yesterday

NR

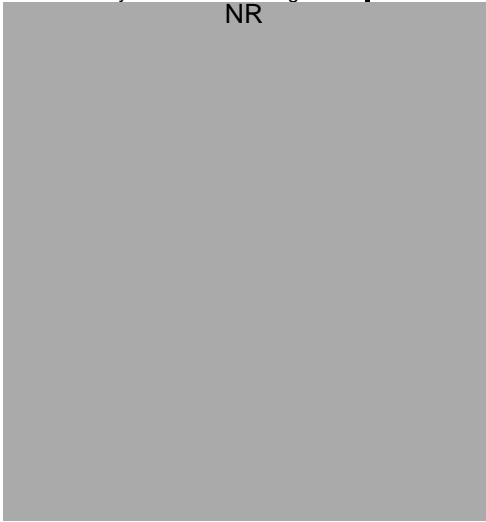


Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB	
07/20/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/21/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/22/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/23/09	87,738,200,000	(1,844,000,000)		-	538,000,000	9,113,000,000	3,453,000,000	
07/24/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/27/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/28/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	

BdM

3,221,000,000
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NR



NR



NR





Fw: FX Swap Activity Summary
Lawrence E Mize to: Craig Krimbill

08/05/2009 09:25 AM

FYI. This is a daily report that we get on FX swap activity. Might be interesting to trace the activity that you saw today to today's report, when received.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 08/05/2009 09:23 AM -----

NY MKT SOMA
Controllers /NY/FRS
@FRS

Sent by: Mary
Yee/NY/FRS@FRS

08/04/2009 10:55
AM

To NY Daily Risk Report/NY/FRS@FRS

cc Annmarie RoweStraker/NY/FRS@FRS, Brenda L
Richards/BOARD/FRS@BOARD, Brian G Marchellos/NY/FRS@FRS,
Dan Reichgott/NY/FRS@FRS, Helene Lee/NY/FRS@FRS, Joanna
Barnish/NY/FRS@FRS, Kimberly A Zaikov/BOARD/FRS@BOARD,
Kristina Ryan/NY/FRS@FRS, Lawrence E
Mize/BOARD/FRS@BOARD, Michelle H Yu/NY/FRS@FRS

Subject FX Swap Activity Summary

Restricted FR



daily swap activity_summary 20090804.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 8/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 48,252,200,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 4,200,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 76,271,200,000		

Value Date

Prior Day

7/28/2009

07/27/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

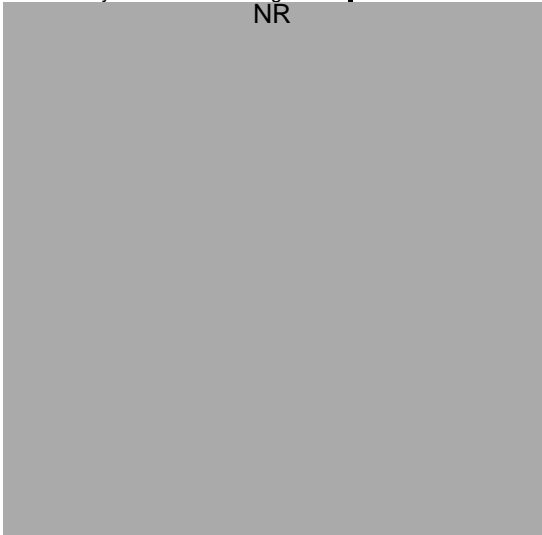
NR													

Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB	
07/20/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/21/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/22/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/23/09	87,738,200,000	(1,844,000,000)		-	538,000,000	9,113,000,000	3,453,000,000	
07/24/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/27/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/28/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	

BdM

	NR		NR		NR	
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-
3,221,000,000		-		-		-



NR



NR



FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/05/2009 10:27 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090805.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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**Daily Swap Facility Activity
Summary**

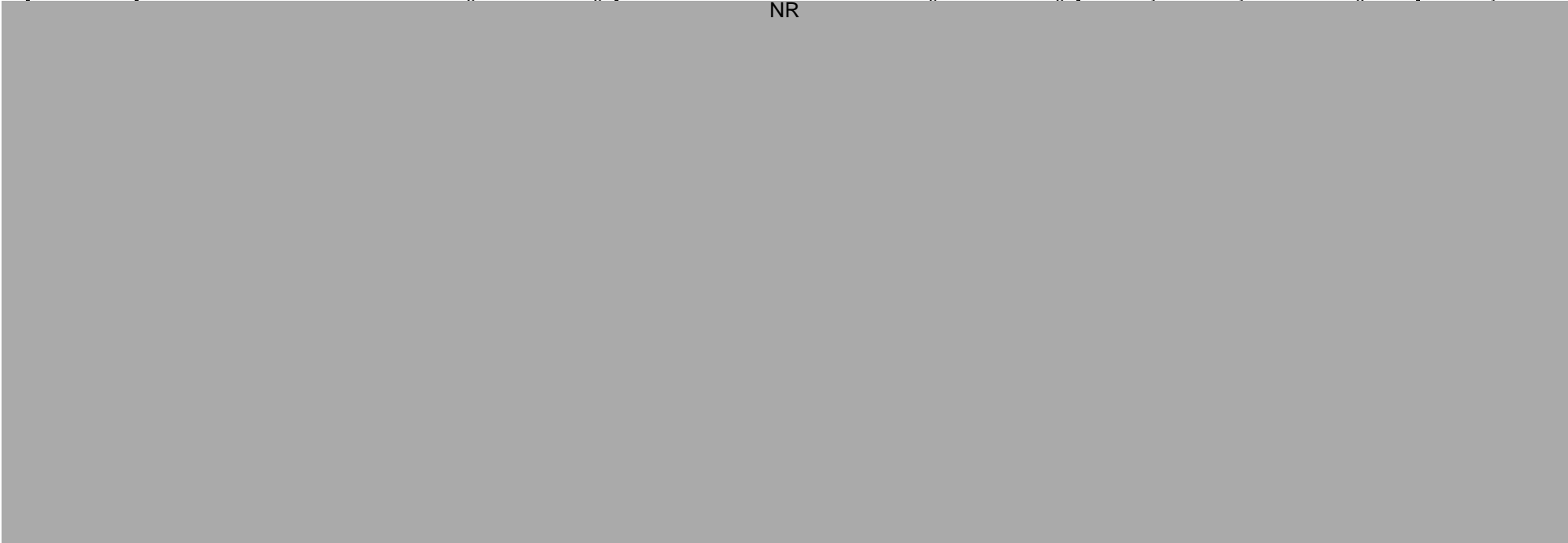
Value Date: 8/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		\$ 48,252,200,000	NR	NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 4,200,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 76,271,200,000		

Value Date Prior Day
7/28/2009 07/27/09

Overnight				Term				Total Par			Cumulative Int
Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR



Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB		
07/20/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/21/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/22/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/23/09	87,738,200,000	(1,844,000,000)		-	538,000,000	9,113,000,000	3,453,000,000	
07/24/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/27/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/28/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	

BdM

NR

NR

NR

NR

3,221,000,000
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NR



NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/07/2009 12:00 PM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090807.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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**Daily Swap Facility Activity
Summary**

Value Date: 8/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		\$ 48,692,300,000	NR	NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
Bank of Sweden	NR	NR		\$ -		
Bank of Denmark				\$ 4,200,000,000		
Bank of Norway				\$ 3,453,000,000		
Bank of Korea				\$ 1,000,000,000		
Bank of Mexico				\$ 8,000,000,000		
NR				\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 76,711,300,000		

Value Date

Prior Day

7/28/2009

07/27/09

Overnight	Term	Total Par	Cumulative Int
Par received	Par received	Yesterday	Yesterday
Par lent out	Par lent out	Today	
Net change	Net change	Change	
Outstanding	Outstanding		

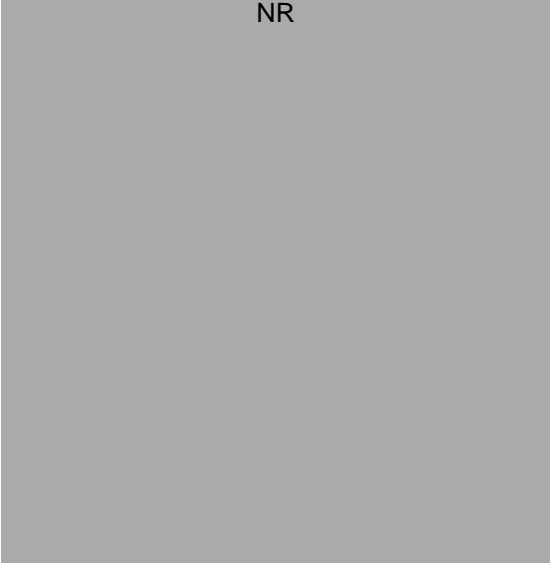
NR

Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB	
07/20/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/21/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/22/09	89,582,200,000	-		-	538,000,000	9,113,000,000	3,930,000,000	
07/23/09	87,738,200,000	(1,844,000,000)		-	538,000,000	9,113,000,000	3,453,000,000	
07/24/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/27/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	
07/28/09	87,738,200,000	-		-	538,000,000	9,113,000,000	3,453,000,000	

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000	

BdM

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NR



NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/10/2009 12:02 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090810.xls

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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**Daily Swap Facility Activity
Summary**

Value Date: 8/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 48,692,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 4,200,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 76,711,300,000		

Value Date

8/10/2009

Prior Day

08/07/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
Riksbank	Term	88	05/13/09	05/15/09	08/11/09	NR	
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
ECB	Term	7	08/05/09	08/06/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		
Riksbank	Term	84	07/29/09	07/31/09	10/23/09		

Totals Across all Central Banks

Cumulative outstanding by Central Bank

[Refresh](#)

Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB
07/31/09	76,271,200,000	(7,825,000,000)		-	13,000,000	8,113,000,000	3,453,000,000
08/03/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/04/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/05/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/06/09	76,711,300,000	440,100,000		-	13,000,000	8,113,000,000	3,453,000,000
08/07/09	76,711,300,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/10/09	76,711,300,000	-		-	13,000,000	8,113,000,000	3,453,000,000

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,692,300,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,692,300,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,692,300,000		-	4,200,000,000	19,000,000	8,000,000,000	

NR

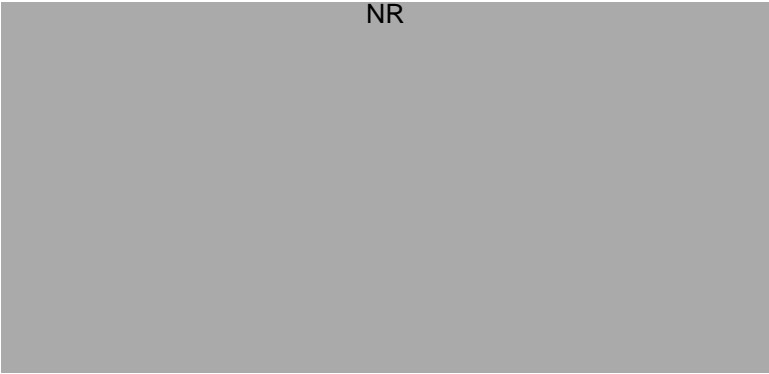
BdM

NR

NR

NR

3,221,000,000	-	-	-
3,221,000,000	-	-	-
3,221,000,000	-	-	-
3,221,000,000	-	-	-
3,221,000,000	-	-	-
3,221,000,000	-	-	-
3,221,000,000	-	-	-



NR



NR





Fw: FX Swap Activity Summary
Lawrence E Mize to: Jennifer H Judge

08/10/2009 04:40 PM

Jennifer:

Here is the latest FX swap activity report, which shows the balance by currency.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 08/10/2009 04:38 PM -----

NY MKT SOMA
Controllers /NY/FRS
@FRS
Sent by: Linda
Davis/NY/FRS@FR
S

08/10/2009 12:02
PM

To NY Daily Risk Report/NY/FRS@FRS

cc Annmarie RoweStraker/NY/FRS@FRS, Brenda L
Richards/BOARD/FRS@BOARD, Brian G Marchellos/NY/FRS@FRS,
Dan Reichgott/NY/FRS@FRS, Helene Lee/NY/FRS@FRS, Joanna
Barnish/NY/FRS@FRS, Kimberly A Zaikov/BOARD/FRS@BOARD,
Kristina Ryan/NY/FRS@FRS, Lawrence E
Mize/BOARD/FRS@BOARD, Michelle H Yu/NY/FRS@FRS

Subject FX Swap Activity Summary

Restricted FR



daily swap activity_summary 20090810.xls

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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**Daily Swap Facility Activity
Summary**

Value Date: 8/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 48,692,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 4,200,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 76,711,300,000		

Value Date

8/10/2009

Prior Day

08/07/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

Interest Received

Today

Change

NR



Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
Riksbank	Term	88	05/13/09	05/15/09	08/11/09	NR	
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
ECB	Term	7	08/05/09	08/06/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		
Riksbank	Term	84	07/29/09	07/31/09	10/23/09		

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Refresh

Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB
07/31/09	76,271,200,000	(7,825,000,000)		-	13,000,000	8,113,000,000	3,453,000,000
08/03/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/04/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/05/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/06/09	76,711,300,000	440,100,000		-	13,000,000	8,113,000,000	3,453,000,000
08/07/09	76,711,300,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/10/09	76,711,300,000	-		-	13,000,000	8,113,000,000	3,453,000,000

Refresh							
Norges B.	ECB	NR		Riksbank	SNB	BOK	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,252,200,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,692,300,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,692,300,000		-	4,200,000,000	19,000,000	8,000,000,000	
1,000,000,000	48,692,300,000		-	4,200,000,000	19,000,000	8,000,000,000	

[illegible]

NR



NR

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FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/11/2009 10:57 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090811.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 8/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 48,692,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 75,211,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/12/2009 10:59 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090812.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 8/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 48,692,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 8,113,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 8,000,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 75,211,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/13/2009 11:39 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090813.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 49,424,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 6,700,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 69,141,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/14/2009 10:46 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090814.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 49,424,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 6,700,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
				\$ -		
				\$ -		
				\$ -		
Total				\$ 69,141,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/17/2009 10:12 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090817.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 49,424,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 6,700,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 69,141,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/18/2009 11:22 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090818.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 49,424,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 6,700,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 69,141,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/19/2009 11:05 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090819.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/19/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 49,424,300,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 3,453,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 6,700,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 69,141,300,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/20/2009 04:21 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090820.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/20/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 42,536,000,000
SNB				\$ 19,000,000
BOE				\$ 13,000,000
BOJ				\$ 2,611,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 5,800,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 60,210,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/21/2009 11:10 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090821.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/21/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 42,536,000,000
SNB				\$ 19,000,000
BOE				\$ 13,000,000
BOJ				\$ 2,611,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 5,800,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 60,210,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/24/2009 10:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090824.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 42,536,000,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 60,210,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/25/2009 11:05 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090825.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 42,536,000,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 60,210,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/26/2009 09:52 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090826.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/26/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>	<u>Limit</u>	<u>Undrawn Available</u>
ECB		NR		\$ 42,536,000,000		NR
SNB				\$ 19,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,611,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 60,210,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/27/2009 02:14 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090827.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 46,112,000,000		NR
SNB				\$ 10,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,121,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 63,287,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/28/2009 10:58 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090828.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 46,112,000,000		NR
SNB				\$ 10,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,121,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 63,287,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

08/31/2009 01:22 PM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090831.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 8/31/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 46,112,000,000		NR
SNB				\$ 10,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,121,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 63,287,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/01/2009 11:59 AM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090901.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
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Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 9/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR	NR		\$ 46,112,000,000	NR	NR
SNB				\$ 10,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,121,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico	NR			\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 63,287,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/02/2009 10:58 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090902.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/2/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>	<u>Limit</u>	<u>Undrawn Available</u>
ECB		NR		\$ 46,112,000,000		NR
SNB				\$ 10,000,000		
BOE				\$ 13,000,000		
BOJ				\$ 2,121,000,000		
NR				\$ -		
				\$ -		
Bank of Sweden				\$ 2,700,000,000		
Bank of Denmark				\$ 2,310,000,000		
Bank of Norway				\$ 1,000,000,000		
Bank of Korea				\$ 5,800,000,000		
Bank of Mexico				\$ 3,221,000,000		
NR				\$ -		
				\$ -		
				\$ -		
Total				\$ 63,287,000,000		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/03/2009 10:22 AM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090903.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/3/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,632,000,000
SNB				\$ 10,000,000
BOE				\$ 13,000,000
BOJ				\$ 2,121,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,607,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/04/2009 12:26 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090904.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/4/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,632,000,000
SNB				\$ 10,000,000
BOE				\$ 13,000,000
BOJ				\$ 2,121,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,607,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/08/2009 12:39 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090908.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/8/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,632,000,000
SNB				\$ 10,000,000
BOE				\$ 13,000,000
BOJ				\$ 2,121,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,607,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/09/2009 11:00 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090909.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/9/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,632,000,000
SNB				\$ 10,000,000
BOE				\$ 13,000,000
BOJ				\$ 2,121,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,607,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/10/2009 12:39 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090910.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/10/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,217,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,101,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/11/2009 02:21 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily_swap_activity_summary 20090911.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/11/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,217,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,101,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/14/2009 04:13 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090914.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/14/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,217,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,101,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/15/2009 11:33 AM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090915.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/15/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,217,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,101,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/16/2009 09:49 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090916.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/16/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 45,217,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 2,310,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 61,101,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/17/2009 09:44 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090917.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/17/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 44,967,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 59,121,300,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/18/2009 01:39 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090918.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/18/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 44,967,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 59,121,300,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/21/2009 10:00 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily_swap_activity_summary 20090921.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 9/21/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 44,967,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 59,121,300,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/22/2009 09:46 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090922.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 9/22/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 44,967,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 59,121,300,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/23/2009 11:25 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090923.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/23/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 44,967,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 2,040,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,600,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 59,121,300,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/24/2009 04:01 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090924.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 9/24/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 43,662,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 56,756,300,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/25/2009 10:44 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090925.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 9/25/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 43,662,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 56,756,300,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/28/2009 09:17 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090928.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 9/28/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 43,662,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 56,756,300,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/29/2009 11:20 AM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20090929.xls

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**Daily Swap Facility Activity
Summary**

Value Date: 9/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		\$ 43,662,300,000		NR
NR				\$ 0		
BOE				\$ 13,000,000		
BOJ				\$ 1,530,000,000		
NR				\$ -		
Bank of Sweden				\$ -		
Bank of Denmark				\$ 2,700,000,000		
Bank of Norway				\$ 580,000,000		
Bank of Korea				\$ 1,000,000,000		
Bank of Mexico				\$ 4,050,000,000		
NR				\$ 3,221,000,000		
NR				\$ -		
NR				\$ -		
NR				\$ -		
Total				\$ 56,756,300,000		

Value Date

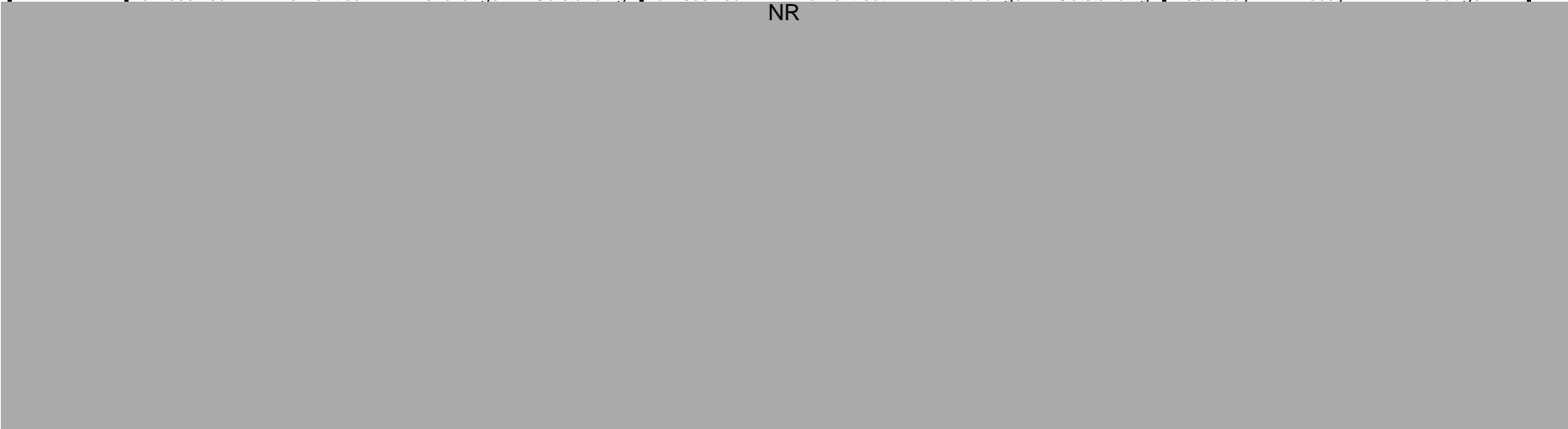
Prior Day

9/29/2009

09/28/09

Overnight	Term	Total Par
Par received	Par received	Yesterday
Par lent out	Par lent out	Today
Net change	Net change	Change
Outstanding	Outstanding	

NR



Cumulative Interest Received		
Yesterday	Today	Change

NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
BOK	Term	84	07/07/09	07/09/09	10/01/09	NR	
ECB	Term	7	09/23/09	09/24/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
DanNB	Term	28	09/15/09	09/17/09	10/15/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		
BOJ	Term	28	09/18/09	09/24/09	10/22/09		
Riksbank	Term	84	07/29/09	07/31/09	10/23/09		
ECB	Term	84	08/11/09	08/13/09	11/05/09		
BOJ	Term	84	08/11/09	08/13/09	11/05/09		
BOK	Term	84	08/11/09	08/13/09	11/05/09		
BOE	Term	84	08/11/09	08/14/09	11/06/09		
BOK	Term	84	08/18/09	08/20/09	11/12/09		
BOK	Term	85	09/01/09	09/03/09	11/27/09		
BOJ	Term	84	09/09/09	09/10/09	12/03/09		
BOK	Term	84	09/22/09	09/24/09	12/17/09		

Totals Across all Central Banks			Cumulative outstanding by Central Bank				Refresh	
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB		
09/21/09	59,121,300,000	-	-	13,000,000	2,040,000,000	580,000,000		
09/22/09	59,121,300,000	-	-	13,000,000	2,040,000,000	580,000,000		
09/23/09	59,121,300,000	-	-	13,000,000	2,040,000,000	580,000,000		
09/24/09	56,756,300,000	(2,365,000,000)	-	13,000,000	1,530,000,000	580,000,000		
09/25/09	56,756,300,000	-	-	13,000,000	1,530,000,000	580,000,000		
09/28/09	56,756,300,000	-	-	13,000,000	1,530,000,000	580,000,000		
09/29/09	56,756,300,000	-	-	13,000,000	1,530,000,000	580,000,000		

Refresh						
Norges B.	ECB	NR		Riksbank	SNB	BOK
1,000,000,000	44,967,300,000		-	2,700,000,000		0 4,600,000,000
1,000,000,000	44,967,300,000		-	2,700,000,000		0 4,600,000,000
1,000,000,000	44,967,300,000		-	2,700,000,000		0 4,600,000,000
1,000,000,000	43,662,300,000		-	2,700,000,000		0 4,050,000,000
1,000,000,000	43,662,300,000		-	2,700,000,000		0 4,050,000,000
1,000,000,000	43,662,300,000		-	2,700,000,000		0 4,050,000,000
1,000,000,000	43,662,300,000		-	2,700,000,000		0 4,050,000,000

BdM

NR

NR

NR

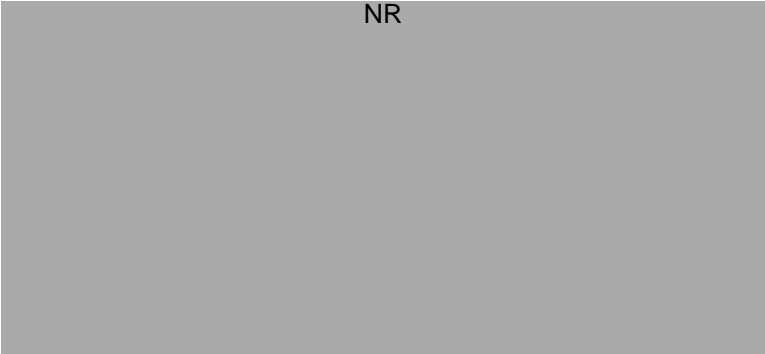
3,221,000,000
3,221,000,000
3,221,000,000
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3,221,000,000

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NR



NR

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

09/30/2009 10:00 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20090930.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
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Daily Swap Facility Activity
Summary

Value Date: 9/30/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 43,662,300,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 4,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 56,756,300,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/01/2009 01:49 PM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091001.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/1/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 37,736,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 49,830,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/02/2009 01:42 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091002.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/2/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 37,736,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 49,830,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/05/2009 11:05 AM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091005.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/5/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 37,736,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 49,830,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/06/2009 09:40 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091006.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/6/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 37,736,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 49,830,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/07/2009 10:37 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091007.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 10/7/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 37,736,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,530,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
Bank of Norway				\$ 1,000,000,000
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 49,830,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/08/2009 03:13 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091008.xlsx

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**Daily Swap Facility Activity
Summary**

Value Date: 10/8/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 32,617,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
NR				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 43,626,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/09/2009 11:56 AM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091009.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/9/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 32,617,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
NR				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 43,626,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/13/2009 10:20 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091013.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/13/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 32,617,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
NR				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 43,626,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/14/2009 10:39 AM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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Daily Swap Facility Activity
Summary

Value Date: 10/14/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 32,617,800,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
Bank of Denmark				\$ 580,000,000
NR				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 43,626,800,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/15/2009 02:21 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091015.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/15/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 31,207,600,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
NR				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 41,636,600,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/16/2009 10:24 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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Daily Swap Facility Activity
Summary

Value Date: 10/16/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 31,207,600,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
NR				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 41,636,600,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/19/2009 02:03 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091019.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/19/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 31,207,600,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
NR				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 41,636,600,000

Limit	Undrawn Available
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/20/2009 01:56 PM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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Daily Swap Facility Activity
Summary

Value Date: 10/20/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 31,207,600,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
NR				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 41,636,600,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/21/2009 11:32 AM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091021.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/21/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 31,207,600,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 1,445,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
NR				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 41,636,600,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/22/2009 09:29 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091022.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/22/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 25,710,500,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
Bank of Sweden				\$ 2,700,000,000
NR				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 35,629,500,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/23/2009 09:59 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091023.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/23/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 25,710,500,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 32,929,500,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/26/2009 09:14 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily_swap_activity_summary_20091026.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/26/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 25,710,500,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 32,929,500,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/27/2009 12:35 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091027.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/27/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 25,710,500,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 32,929,500,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/28/2009 11:16 AM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091028.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/28/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 25,710,500,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 32,929,500,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/29/2009 12:00 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091029.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 10/29/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 24,665,400,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 31,884,400,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

10/30/2009 10:37 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily_swap_activity_summary_20091030.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 10/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 24,665,400,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 31,884,400,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/02/2009 10:04 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091030.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 10/30/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 24,665,400,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 31,884,400,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/03/2009 12:48 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091103.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/3/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 24,665,400,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 31,884,400,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/04/2009 09:25 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091104.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/4/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 24,665,400,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 935,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 3,050,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 31,884,400,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/05/2009 09:36 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091105.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/5/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 23,189,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,850,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 29,088,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/06/2009 12:58 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091106.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/6/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 23,189,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,850,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 29,088,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/09/2009 10:23 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091109.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/9/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 23,189,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,850,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 29,088,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/10/2009 01:12 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091110.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/10/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 23,189,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,850,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 29,088,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/12/2009 01:55 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091112.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/12/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 22,979,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 28,278,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/13/2009 11:35 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091113.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/13/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 22,979,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 28,278,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/16/2009 01:12 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091116.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/16/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 22,979,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 28,278,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/17/2009 03:48 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091117.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/17/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 22,979,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 28,278,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/18/2009 12:23 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091118.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 11/18/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 22,979,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 815,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 28,278,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/19/2009 01:03 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091119.xlsx

Markets - SOMA/CBIAS Controllers
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33 Liberty Street - 9th Floor
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Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 11/19/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 20,912,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 25,811,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/20/2009 10:32 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091120.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/20/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 20,912,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 25,811,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/23/2009 12:21 PM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily_swap_activity_summary 20091123.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/23/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 20,912,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 25,811,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/24/2009 11:05 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091124.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/24/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 20,912,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 25,811,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/25/2009 10:05 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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< daily_swap_activity_summary 20091125.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/25/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 20,912,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 1,250,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 25,811,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/27/2009 09:41 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091127.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/27/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 18,939,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 23,038,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

11/30/2009 10:09 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091130.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 11/30/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 18,939,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 23,038,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/01/2009 04:13 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091201.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/1/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 18,939,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 23,038,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/02/2009 11:07 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091202.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/2/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 18,939,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 415,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 23,038,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/03/2009 12:03 PM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091203.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/3/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 12,589,000,000
NR				\$ 0
BOE				\$ 13,000,000
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 16,518,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/04/2009 03:27 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091204.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/4/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 12,589,000,000
NR				\$ 0
BOE				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 16,505,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/07/2009 01:00 PM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091207.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/7/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 12,589,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 16,505,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/08/2009 11:10 AM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091208.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/8/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 12,589,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 16,505,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/09/2009 12:03 PM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



< daily_swap_activity_summary 20091209.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/9/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 12,589,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 16,505,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/10/2009 12:50 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091210.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 12/10/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 10,576,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 14,492,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/11/2009 12:39 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091211.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 12/11/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 10,576,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 14,492,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/14/2009 12:57 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091214.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/14/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 10,576,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 14,492,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/15/2009 12:18 PM

Sent by: Douglas Bennett@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091215.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/15/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 10,576,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 14,492,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/16/2009 10:04 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091216.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 12/16/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 10,576,000,000
NR				\$ 0
				\$ -
BOJ				\$ 245,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ 450,000,000
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 14,492,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/17/2009 10:43 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091217.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/17/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 8,606,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
Bank of Korea				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 12,372,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/18/2009 09:32 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily_swap_activity_summary_20091218.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/18/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 8,606,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 12,372,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/21/2009 11:04 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091221.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/21/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 8,606,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 12,372,000,000

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/22/2009 10:48 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091222.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/22/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 8,606,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 12,372,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/23/2009 11:31 AM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091223.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/23/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/24/2009 09:52 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091224.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/24/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/28/2009 09:51 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20091228.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/28/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/29/2009 10:16 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091229.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/29/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/30/2009 12:21 PM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091230.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/30/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

12/31/2009 03:54 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20091231.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 12/31/09

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/04/2010 11:16 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20100104.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/4/10

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/05/2010 01:45 PM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100105.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/5/10

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/06/2010 10:36 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100106.xlsx

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**Daily Swap Facility Activity
Summary**

Value Date: 1/6/10

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 6,506,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 10,272,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/07/2010 01:01 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100107.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 1/7/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 5,350,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 9,116,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/08/2010 10:12 AM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100108.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 1/8/10

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 5,350,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 9,116,000,000

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/11/2010 01:34 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20100111.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 1/11/10

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 5,350,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico				\$ 3,221,000,000
NR				\$ -
				\$ -
				\$ -
Total				\$ 9,116,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/12/2010 11:49 AM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100112.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 1/12/10

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB	NR			\$ 5,350,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Bank of Mexico	\$ -	\$ 3,221,000,000	\$ (3,221,000,000)	\$ -
NR	NR			\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 5,895,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/13/2010 09:37 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100113.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/13/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 5,350,000,000
NR				\$ 0
				\$ -
BOJ				\$ 545,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 5,895,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/14/2010 10:33 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100114.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/14/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 1,150,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 1,250,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/15/2010 11:15 AM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100115.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 1/15/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 1,150,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 1,250,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/19/2010 10:24 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100119.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 1/19/10

<u>Counterparty</u>	<u>Par Lent Out (Drawings)</u>	<u>Par Received (Repayments)</u>	<u>Net Change</u>	<u>Total Amount Outstanding</u>
ECB		NR		\$ 1,150,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 1,250,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/20/2010 01:20 PM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100120.xlsx

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Daily Swap Facility Activity
Summary

Value Date: 1/20/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 1,150,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 1,250,000,000

<u>Limit</u>	<u>Undrawn Available</u>
NR	

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/21/2010 11:47 AM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20100121.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/21/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 75,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 175,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/22/2010 10:59 AM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20100122.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/22/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 75,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 175,000,000

Limit

Undrawn Available

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/26/2010 09:54 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20100126.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/26/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 75,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 175,000,000

<u>Limit</u>	<u>Undrawn Available</u>
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NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/27/2010 09:40 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR



daily swap activity_summary 20100127.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/27/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		\$ 75,000,000
NR				\$ 0
				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 175,000,000

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/28/2010 10:34 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100128.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

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Daily Swap Facility Activity
Summary

Value Date: 1/28/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		\$ -
NR				\$ 0
NR				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 100,000,000

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/29/2010 10:22 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100128.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 1/28/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		\$ -
NR				\$ 0
NR				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 100,000,000

<u>Limit</u>	<u>Undrawn Available</u>
	NR

RESENT: FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

01/29/2010 10:23 AM

Sent by: **Nadia Rybakov @FRS**

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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Corrected file



daily swap activity_summary 20100129.xlsx

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Daily Swap Facility Activity Summary

Value Date: 1/29/10

[illegible]

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

02/01/2010 10:57 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 2010201.xlsx

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c

Summary

Value Date: 2/1/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		\$ -
NR				\$ 0
NR				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 100,000,000

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

02/02/2010 11:43 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100202.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 2/2/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		\$ -
NR				\$ 0
NR				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 100,000,000

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

02/03/2010 11:23 AM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100203.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity Summary

Value Date: 2/3/10

[illegible]

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

02/04/2010 03:53 PM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100204.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity Summary

Value Date: 2/4/10

[illegible]

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

02/05/2010 10:19 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity Summary

Value Date: 2/5/10

[illegible]

<u>Limit</u>	<u>Undrawn Available</u>
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report

02/08/2010 10:53 AM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

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daily swap activity_summary 20100208.xlsx

Markets - SOMA/CBIAS Controllers
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Daily Swap Facility Activity
Summary

Value Date: 2/8/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR	NR			\$ -
NR				\$ 0
NR				\$ -
BOJ				\$ 100,000,000
NR				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
				\$ -
Total				\$ 100,000,000

Limit

Undrawn Available

NR