N/R

Joanna Barnish/NY/FRS@FRS

08/15/2008 01:29 PM

To SYS SCRM Members & Alternates, SYS SCRM Discount Officers, Paul Elzner/DAL/FRS@FRS, Brian L Galuardi/DAL/FRS@FRS, Lyle Kumasaka/BOARD/FRS@BOARD, Jill K Cetina/BOARD/FRS@BOARD, Toby P Trocchio/CLEV - DAT34/CLEV/FRS@FRS, Eric A Polansky/CLEV - CRM16/CLEV/FRS@FRS, John T Hodgkiss/CLEV - CRM16/CLEV/FRS@FRS

cc Pamela Byrd/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Juanita Hill/NY/FRS@FRS, Helene Lee/NY/FRS@FRS, Sandra Joseph/NY/FRS@FRS, Marc Plotsker/NY/FRS@FRS, Dianne Thornton/NY/FRS@FRS, Carolyn Palmer/NY/FRS@FRS, Steven Walden/NY/FRS@FRS, Jenny Eng/NY/FRS@FRS, Maluan Chong/NY/FRS@FRS, William Walsh/NY/FRS@FRS

Subject Revised Collateral Requirements Database and Procedures

Hi,

Below is a revised database and procedures based on some comments I received from a few Districts. I have also attached a zip version of the database for those at the Board.

Most revisions were primarily cosmetic:

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Joanna Barnish
Discount Window Staff
Federal Reserve Bank of New York
212-720-6937

Collateral Requirement for Long-Term Loans.zip [The file [The file Collateral Requirement for Long-Term Loans.mdb violated a content filtering rule and was deleted.]

violated a content filtering rule and was deleted.] Monitoring for Collateral Requirements-for System use.doc

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	Total Margined Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 122 percent collateralization	Borrowing Limit-Short Term	Borrowing Limit-Long Term	Additional collateral requirement on long-term loans
BANK TOK-MIT UFJ NY BR 026009632	$13,724,064,087	$3,000,000,000	$0	[illegible]	[illegible]	$0.00
					Excess	[illegible]
BANK TOK-MIT UFJ TC 026009687	$238,591,761	$0	$0	$238,591,761	$178,943,821	$0.00
					Excess	[illegible]
BARCLAYS BK PLC NY BR 026002574	$7,674,227,553	$7,690,000,000	$0	($15,772,447)	($11,829,335)	$0.00
				Value Needed Within 2 Days		($15,772,447)
BAYERISCHE HYPO VEREINS NY BR 026009085	$2,913,676,693	$1,940,000,000	$0	$973,676,693	$730,257,520	$0.00
					Excess	[illegible]
BAYERISCHE LANDESBANK NY BR 026009307	$11,620,093,489	$9,350,000,000	$0	$2,260,093,489	$1,695,070,117	$0.00
					Excess	[illegible]

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	Total Margined Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 150 percent collateralization	Borrowing Limit-28-day TAF	Borrowing Limit-84-day TAF	Additional collateral requirement on long-term loans
ABBEY NAT TREASURY SVC CT BR	$3,671,664,041	$123,750,000	$0	$3,547,914,041	$2,660,935,531	$0
021113688	Pending	$100,000,000.00	$2,600,000,000.00	Value Needed Within 2 Days		($16,752,636)
ABN-AMRO BK NV NY BR	$705,609,450	$0	$0	$705,609,450	$529,207,117	$0
026009580		$0.00	$0.00		Excess	$705,609,450
ADIRONDACK BK	$224,730	$0	$0	$224,730	$168,547	$0
221371709		$0.00	$0.00		Excess	$224,730
ADIRONDACK TC	$88,070,679	$0	$0	$88,070,679	$66,053,009	$0
021302884		$0.00	$0.00		Excess	$88,070,679

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A2 8/1/2008

	A	B	C	D	E	F	G	
1	Date of Breach	DI	ABA	Additional collateral requirement on LT Loans (Value Needed within 2 Days)	Date DI Contacted	Name of Person Contacted	Remarks	Date Requ
2	8/1/2008	Banco de Barnish	021000099	$ 4,000,000	8/2/2008	Cherise Lloyd	Ms. Llloyd indicated DI will bring in $500 mm additional corporate bonds in the afternoon	
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