

N/R



Susan V Foley/BOARD/FRS
08/12/2008 07:16 AM

To: RBOPS PAYMENT SYSTEM RISK
cc
Subject: Fw: Procedures for Collateral Requirements for Long-Term Loans Database

Sent from my BlackBerry Wireless Handheld
Joanna Barnish

----- Original Message -----

From: Joanna Barnish
Sent: 08/11/2008 08:14 AM EDT
To: SYS SCRM Discount Officers; SYS SCRM Members & Alternates
Cc: Steven Walden
Subject: Re: Procedures for Collateral Requirements for Long-Term Loans Database

Hi,

Below are revised procedures. N/R

Joanna Barnish
Discount Window Staff

Federal Reserve Bank of New York
212-720-6937



Monitoring for Collateral Requirements-for System use.doc
Joanna Barnish/NY/FRS

Joanna Barnish/NY/FRS

08/08/2008 02:20 PM

To SYS SCRM Members & Alternates, SYS SCRM Discount Officers
cc Steven Walden/NY/FRS@FRS
Subject Procedures for Collateral Requirements for Long-Term Loans Database

For Your Information:

Attached are procedures for monitoring collateral requirement on long-term loans and a spreadsheet to record information on any collateral breaches.

Let me or Steve Walden know if you have any questions.

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



Collateral Monitoring.xls

Procedures for Monitoring Collateral Requirements on Long-Term Loans

N/R



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	Total Margined Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 125 percent collateralization	Borrowing Limits- Short Term	Borrowing Limits- Long Term	Additional collateral requirement on long-term loans
BANK TOK MITSUBISHI 02000672	\$13,524,004,057	\$3,000,000,000	\$0	\$10,924,004,057	\$1,740,040,000	\$0.00 \$10,924,004,057
BANK TOK MITSUBI 02000687	\$24,941,761	\$0	\$0	\$24,941,761	\$24,941,761	\$0.00 \$24,941,761
BANQUE PARISIENNE 02000674	\$7,074,227,530	\$7,000,000,000	\$0	(\$1,770,447)	(\$1,770,447)	\$0.00 Value Neutral (Other 2 Days) \$1,770,447
BANQUESCHE FÜR VEREINIGTE 02000608	\$2,913,676,699	\$1,940,000,000	\$0	\$973,676,699	\$973,676,699	\$0.00 \$973,676,699
BANQUESCHE LANDESBANK 02000307	\$1,183,093,489	\$9,000,000,000	\$0	\$2,280,093,489	\$1,697,073,117	\$0.00 \$6,703,020,389



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	Total Margined Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 133 percent collateralization	Borrowing Limit- 28-day TAF	Borrowing Limit- 84-day TAF	Additional collateral requirement on long-term loans
ABBEY NAT TREASURY SVC CTBR 071113688	\$3,671,664,041	\$123,733,000	\$0	\$3,547,914,041	\$2,660,933,931	\$0
	<i>Pending</i>	\$100,000,000.00	\$2,600,000,000.00	<i>Value Needed Within 2 Days</i>		(\$15,772,626)
ABN-AMRO BK NY NY BR 02609360	\$705,609,490	\$0	\$0	\$705,609,490	\$329,207,117	\$0
		\$0.00	\$0.00		<i>Excess</i>	\$705,609,490
ADIRONDACK BK 221371709	\$224,730	\$0	\$0	\$224,730	\$105,247	\$0
		\$0.00	\$0.00		<i>Excess</i>	\$129,483
ADIRONDACK TC 021302664	\$69,070,679	\$0	\$0	\$69,070,679	\$46,033,009	\$0
		\$0.00	\$0.00		<i>Excess</i>	\$23,037,670

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Draw AutoShapes 100%

A2 8/1/2008

A	B	C	D	E	F	G	
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
1							
2	8/1/2008	Banco de Barrish	021000099	\$ 4,000,000	8/2/2008	Cherise Lloyd	Ms. Lloyed indicated DI will bring in \$500 mnn additional corporate bonds in the afternoon
3							
4							
5							
6							
7							

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