****RESTRRICTED F.R.***

Contains PDCF and TSLF collateral information

[Link to Market Monitoring Metrics 11-14-08.doc]
Restricted F.R.
Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL

Citi Fed Facility Usage and CDS

Barclays Fed Facility Usage and CDS

BNP Paribas Fed Facility Usage and CDS

UBS Fed Facility Usage and CDS

Average CDS 1/07-7/07 = 12.71 bps (RHS)

Average CDS 1/07-7/07 = 3.98 bps (RHS)

Average CDS Jan'07-Jul'07 = 7.08 bps (RHS)

Average CDS Jan'07-Jul'07 = 7.91 bps (RHS)
----- Forwarded by Marie L Spicer/BOARD/FRS on 12/01/2008 03:19 PM -----

Warren Hrung/NY/FRS@FRS
12/01/2008 03:17 PM

To Timothy Geithner/NY/FRS@FRS, Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuemann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, James White/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 12-1-08

***RESTRICTED F.R.***

Contains PDCF and TSLF collateral information

[File]

Market Monitoring Metrics 12-1-08.doc

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Restricted F.R.
Fed Facility Utilization Across Institutions-CONFIDENTIAL

TSLF Utilization Across Institutions, #1-20

TSLF Utilization Across Institutions, #21-40

TSLF Utilization Across Institutions, #41-present

TOP Awards Across Institutions
Goldman Sachs Fed Facility Usage and CDS

Average CDS 1/07-7/07 = 30.86 bps (RHS)

Morgan Stanley Fed Facility Usage and CDS

Average CDS 1/07-7/07 = 32.41 bps (RHS)

Merrill Lynch Fed Facility Usage and CDS

Average CDS 1/07-7/07 = 30.55 bps (RHS)
Restricted F.R.
Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL

Citi Fed Facility Usage and CDS
- Average CDS 1/07-7/07 = 12.71 bps (RHS)
- PDCF (LHS)
- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)
- ST OMO (LHS)

Barclays Fed Facility Usage and CDS
- Average CDS 1/07-7/07 = 3.98 bps (RHS)
- PDCF (LHS)
- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)
- ST OMO (LHS)

BNP Paribas Fed Facility Usage and CDS
- Average CDS 1/07-7/07 = 7.58 bps (RHS)
- PDCF (LHS)
- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)

UBS Fed Facility Usage and CDS
- Average CDS Jan'07-Jul'07 = 7.91 bps (RHS)
- PDCF (LHS)
- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)
Credit Suisse Fed Facility Usage and CDS

Deutsche Fed Facility Usage and CDS

Bank of America Fed Facility Usage and CDS

Greenwich Fed Facility Usage and CDS

Average CDS Jan'07-Jul'07 = 14.28 bps (RHS)

Average CDS Jan'07-Jul'07 = 13.04 bps (RHS)

Average CDS Jan'07-Jul'07 = 12.49 bps (RHS)

Average CDS Jan'07-Jul'07 = 7.09 bps (RHS)
To: Alejandro LaTorre/NY/FRS@FRS, Arthur Angulo/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Brian F Madigan/BOARD/FRS@BOARD, Brian Peters/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Christine Cumming/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS, Debby Perelmutter/NY/FRS@FRS, Donald L Kohn/BOARD/FRS@BOARD, Hayley Boesky/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, James White/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, rita.c.proctor@frb.gov, Spence Hilton/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, Timothy Geithner/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, William Dudley/NY/FRS@FRS, YoonHi Greene/NY/FRS@FRS

cc: YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS

Subject: Re: Chart Pack of Market Monitoring Metrics for Fed Facilities 12-19-08

NR

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cc: YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS

Subject: Chart Pack of Market Monitoring Metrics for Fed Facilities 12-19-08
Karin.Kimbrough@ny.frb.org
01/09/2009 07:25 PM

To Timothy.Geithner@ny.frb.org, Christine.Cumming@ny.frb.org, rita.c.proctor@frb.gov, Donald.L.Kohn@frb.gov, Brian.F.Madigan@frb.gov, Meg.McConnell@ny.frb.org, William.Dudley@ny.frb.org, Debby.Perlmuter@ny.frb.org, Patricia.Mosser@ny.frb.org, Spence.Hilton@ny.frb.org, Susan.McLaughlin@ny.frb.org, Brian.Peters@ny.frb.org, Hayley.Boesky@ny.frb.org, Karin.Kimbrough@ny.frb.org, Lorie.Logan@ny.frb.org, Alejandro.LaTorre@ny.frb.org, Chris.Burke@ny.frb.org, Kristin.Mayer@ny.frb.org, Susan.Stiehm@ny.frb.org, Marie.L.Spicer@frb.gov, Arthur.Angulo@ny.frb.org, James.Bergin@ny.frb.org, Til.Schuermann@ny.frb.org, William.BRODOWS@ny.frb.org, Steven.Friedman@ny.frb.org, Anna.Nordstrom@ny.frb.org, Richard.Dzina@ny.frb.org

cc YoonHi.Greene@ny.frb.org, Warren.Hrung@ny.frb.org, James.White@ny.frb.org, project.13@ny.frb.org, Audrey.Stern@ny.frb.org, Clara.Sheets@ny.frb.org

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 1-09-09

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NR
PDCF Utilization since Sept. 2008

- Bank of America
- Barclays
- BNP Paribas
- Cantor
- Citigroup
- CountryWide
- CSFB
- Daiwa
- Deutsche
- Dresdner Securities
- Goldman Sachs
- JP Morgan
- Lehman
- Merrill Lynch
- Mizuho
- Morgan Stanley
- UBS
- Citigroup
- Deutsche Securities
- Merrill Lynch
- Mizuho
Goldman Sachs Fed Facility Usage and CDS

- 5-yr CDS (RHS)
- 5-yr CDS (RHS)
- Average CDS 1/07-7/07 = 30.86 bps (RHS)
- PDCF (LHS)
- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)
- ST OMO (LHS)

Morgan Stanley Fed Facility Usage and CDS

- 5-yr CDS (RHS)
- Average CDS 1/07-7/07 = 32.41 bps (RHS)
- PDCF (LHS)
- TSLF Sch 2 (LHS)
- ST OMO (LHS)

Merrill Lynch Fed Facility Usage and CDS

- 5-yr CDS (RHS)
- Average CDS 1/07-7/07 = 30.55 bps (RHS)
- PDCF (LHS)
- TSLF Sch 2 (LHS)
Restricted F.R.
Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL

Citi Fed Facility Usage and CDS

Barclays Fed Facility Usage and CDS

BNP Paribas Fed Facility Usage and CDS

UBS Fed Facility Usage and CDS

Average CDS Jan'07-Jul'07 = 7.91 bps (RHS)
----- Forwarded by Marie L Spicer/BOARD/FRS on 01/23/2009 06:38 PM -----

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01/23/2009 06:36 PM

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Subject: Chart Pack of Market Monitoring Metrics for Fed Facilities 1-23-09

***RESTRICTED F.R.***
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Analytical Development, Markets Group,
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Phone 212-720-5431

Market Monitoring Metrics 1-23-09.doc
LENDING TO FINANCIAL INSTITUTIONS
LENDING TO FINANCIAL INSTITUTIONS
LENDING TO FINANCIAL INSTITUTIONS
Providing Liquidity to Borrowers and Investors
Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities

Karin Kimbrough  to: Christine Cumming, Rita C. Proctor, Donald L Kohn, Brian F Madigan, Meg McConnell, William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, James White, NY Project 13, Audrey Stern, Clara M Sheets

01/30/2009 05:32 PM

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NR

Market Monitoring Metrics 1-30-09.doc

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LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data

TSLF Utilization Across Institutions, #1-20

TSLF Utilization Across Institutions, #21-40

TSLF Utilization Across Institutions, #41-present

TOP Awards Across Institutions
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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

Credit Suisse Fed Facility Usage and CDS

Deutsche Fed Facility Usage and CDS

BNP Paribas Fed Facility Usage and CDS

Greenwich Fed Facility Usage and CDS
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

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JP Morgan Fed Facility Usage and CDS

Barclays Fed Facility Usage and CDS

Bank of America Fed Facility Usage and CDS

UBS Fed Facility Usage and CDS

Average CDS Jan'07-Jul'07 = 12.49 bps (RHS)

Average CDS 1/07-7/07 = 3.98 bps (RHS)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

<table>
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<th>TSLF Sch 2 (LHS)</th>
<th>PPCF (LHS)</th>
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</table>
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

Total Amount Outstanding: TAF and Swap Lines

$ Bill

12/1/07  3/1/08  6/1/08  9/1/08  12/1/08  3/1/09

1st TAF Settles
BSC
1st 84-Day TAF Ann.
LEH
Uncapped Swap Lines

TAF  ECB  SBN  BOE  BOJ  RBA  Norges B.  Riksbank  DanNB  BOK
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data
Over the week, U.S. primary dealers continued to pare back their facility usage by decreasing their TSLF funding. Bank of America did not roll-over its maturing TSLF schedule 2 credit.
European primary dealers continued to pare back their facility usage, as most decreased their TSLF funding.
To: Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Anna Nordstrom/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Kathryn Chen/NY/FRS@FRS, Matthew Lieber/NY/FRS@FRS

cc: YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS

Subject: Chart Pack of Market Monitoring Metrics for Fed Facilities 4-3-09

***RESTRICTED F.R.***
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

Total Amount Outstanding: TAF and Swap Lines

$ Bill

1st TAF
Settles

LEH

Uncapped
Swap Lines

1st 64-Day
TAF Ann.

BSC

Graph showing total amount outstanding for TAF and swap lines from December 1, 2007, to March 1, 2009.
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LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data

TSLF Utilization Across Institutions, Last 20 Auctions

% allotted

0% 25% 50% 75% 100%

NR
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LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data
• Over the week, U.S. primary dealers continued to pare back their facility usage by decreasing their TSLF funding. Bank of America did not roll-over its maturing TSLF schedule 2 credit.
European primary dealers continued to pare back their facility usage, as most decreased their TSLF funding.
--- Forwarded by Marie L Spicer/BOARD/FRS on 04/17/2009 07:17 PM ---

Clara M Sheets/NY/FRS
04/17/2009 06:32 PM

To Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Anna Nordstrom/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Kathryn Chen/NY/FRS@FRS, Matthew Lieber/NY/FRS@FRS, Michael Holscher/NY/FRS@FRS

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 4-17-09

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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

Current Exposure to Primary Dealers

- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)
- PDCF (LHS)
- % of Total (RHS)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

Total Amount Outstanding: TAF and Swap Lines

- 1st TAF Settles
- 1st 84-Day TAF Ann.
- BSC
- LEH
- Uncapped Swap Lines

$ Bill
1200
1000
800
600
400
200
0
12/1/07 5/1/08 6/1/08 9/1/08 9/1/08 12/1/08 3/1/09
TAF ECB SNB BOE BOJ RBA Norges S. Riiksbank DanNB BOK
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data

TSLF Utilization Across Institutions, Last 20 Auctions

% utilized

0% 25% 50% 75% 100%

Barclays Citigroup Goldman Sachs BNY
Merrill Lynch Deutsche RB
CSFB HSBC Other

NR

NR
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LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

PDCF Utilization since Sept. 2008

$ Bill

0 25 50 75 100 125 150 175

9/2/08 9/23/08 10/15/08 11/5/08 11/24/08 12/19/08 1/13/09 2/24/09 2/27/09 3/10/09 4/3/09

Bank of America  Barclays  Citigroup  BNP Paribas
Daiwa  Goldman Sachs  JPMorgan  Lehman
Merrill Lynch  Mizuho  Morgan Stanley  USI
This week, Bank of America and Citi, the only two dealers active in PDCF, pared back their usage. Only Citi completely rolled over its maturing position in this week’s Schedule 2 TSLF auction.
Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities  4-24-09
Rita C Proctor  to: Chairman's Email
04/24/2009 02:19 PM

To Christine Cummimg/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmutter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuemann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Anna Nordstrom/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Kathryn Chen/NY/FRS@FRS, Matthew Lieber/NY/FRS@FRS, Michael Holscher/NY/FRS@FRS
cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 4-24-09

***RESTRICTED F.R.***

NR
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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data

![TSLF Utilization Across Institutions, Last 20 Auctions](image-url)

[Barclays](#) [Citigroup](#) [Goldman Sachs](#) [BoA](#)
[Merrill Lynch](#) [Deutsche](#) [JPM](#) [Cantor](#)
[CSFB](#) [WSB](#) [Other](#)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

PDCF Utilization since Sept. 2008

$ Bill

0 25 50 75 100 125 150 175


Bank of America, Barclays, Citigroup, HSBC, JPMorgan, Goldman Sachs, JP Morgan, Citibank, Merrill Lynch, Credit Suisse, Morgan Stanley, UBS
RBS increased its credit outstanding at this week’s TSLF schedule 2 auction, which settled on Thursday. All other dealers decreased their TSLF Schedule 2 usage. Bank of America continued to pare back its PDCF usage.
***RESTRICTED F.R.***

Key takeaways from last week:

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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

Current Exposure to Primary Dealers

- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)
- PDCF (LHS)
- % of Total (RHS)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

Total Amount Outstanding: TAF and Swap Lines

- 1st TAF Settles
- 1st 94-Day TAF Ann.
- BSC
- LEH
- Uncapped Swap Lines

$ Bill

12/1/07 3/1/08 6/1/08 9/1/08 12/1/08 3/1/09

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LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

PDCF Utilization since Sept. 2008

$ Bill

NR
Facility utilization by institutions was similar to the previous week with little change in TSLF credit after last week’s Schedule 2 auction.
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

Current Exposure to Primary Dealers

<table>
<thead>
<tr>
<th>$ Billion</th>
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<td>6</td>
<td>20%</td>
</tr>
<tr>
<td>4</td>
<td>15%</td>
</tr>
<tr>
<td>2</td>
<td>10%</td>
</tr>
<tr>
<td>0</td>
<td>5%</td>
</tr>
</tbody>
</table>

TSLF Sch 1 (LHS)  TSLF Sch 2 (LHS)  PDCF (LHS)  % of Total (RHS)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data

NR

NR

NR

NR
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

PDCF Utilization since Sept. 2008
• Bank of America ceased use of all Fed facilities while other primary dealer usage in TSLF Schedule 2 was nearly constant last week.
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

Total Amount Outstanding: TAF and Swap Lines

1st TAF Sets
1st 84-Day TAF Am
LEH
Uncapped Swap Lines

$ Bill
1200
1000
800
600
400
200
0

12/1/07 3/1/08 6/1/08 9/1/08 12/1/08 3/1/09

BSC
TAF
ECS
SNB
RDF
BIF
RBH
Norges B
Riskbank
DavWB
BOK
BNoU
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

PDCF Utilization since Sept. 2008

- Bank of America
- Barclays
- Citi Group
- BNP Paribas
- Daiwa
- Goldman Sachs
- JPMorgan
- Lehman
- Merrill Lynch
- Mizuho
- Morgan Stanley
- Wachovia

NR
Goldman Sachs ceased usage of TSLF Schedule 2 funding, all other dealer’s positions held nearly constant over the course of last week.
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

Current Exposure to Primary Dealers

TSLF Sch 1 (LHS)
TSLF Sch 2 (LHS)
PPOF (LHS)
% of Total (RHS)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

PDCF Utilization since Sept. 2008

- Bank of America
- BNP Paribas
- Citigroup
- Credit Suisse
- Deutsche Bank
- Goldman Sachs
- JPMorgan
- Lehman
- Merrill Lynch
- Mizuho
- Morgan Stanley
- UBS
- Dealer facility usage remained constant last week as no TSLF credit matured.
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

Total Amount Outstanding: TAF and Swap Lines

NR
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

[Graph showing PDCF utilization since Sept. 2008]
Citi halted usage of TSLF as it did not rollover its maturing TSLF Schedule 2 credit.
***RESTRICTED F.R.***

NR

Market Monitoring Metrics 6-15-09.doc

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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

Current Exposure to Primary Dealers

- TSLF Sch 1 (LHS)
- TSLF Sch 2 (LHS)
- PDCF (LHS)
- % of Total (RHS)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data

TSLF Utilization Across Institutions, Last 20 Auctions

% utilized

Barclays  Citigroup  Goldman Sachs  BoA
Merrill Lynch  Deutsche  RBS  Cantor
CSFB  RBC  Other
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data
Chart Pack of Market Monitoring Metrics for Fed Facilities 6-25-09

Clara M Sheets to: Kohn, Brian F Madigan, Meg McConnell,
William Dudley, Debby Perelmuter, Patricia

Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara
M Sheets

***RESTRICTED F.R.***

NR

Market Monitoring Metrics 6-25-09.doc

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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

Current Exposure to Primary Dealers

$ Bill $ | %
--- | ---
4.5 | 70%
4.0 | 60%
3.5 | 50%
3.0 | 40%
2.5 | 30%
2.0 | 20%
1.5 | 10%
1.0 | 0%

TSLF Sch 1 (LHS)
TSLF Sch 2 (LHS)
PDCF (LHS)
% of Total (RHS)
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

PDCF Utilization since Sept. 2008

$ Bill

0 25 50 75 100 125 150 175

9/2/08 10/7/08 11/13/08 12/19/08 1/28/09 3/5/09 4/9/09 5/14/09 6/19/09

Bank of America  Barclays  Citigroup  BNP Paribas
Daiwa  Goldman Sachs  JP Morgan  Lehman
Merrill Lynch  Mizuho  Morgan Stanley  UBS