

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:

N/R

N/R

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

N/R



	Total Mortgage Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 100 percent collateralization	Borrowing Limit- Short Term	Borrowing Limit- Long Term	Additional collateral requirement on long-term loans
BANK TOK-MITTEL NY BR 0200682	\$1,529,084,067	\$1,000,000,000	\$0	\$1,529,084,067	\$1,529,084,065	\$0.00
					Excess	\$1,529,084,065
BANK TOK-MITTEL DC 0200687	\$29,591,761	\$0	\$0	\$29,591,761	\$29,591,761	\$0.00
					Excess	\$29,591,761
BARCLAYS BK PLC NY BR 0200274	\$7,094,223,530	\$1,800,000,000	\$0	(\$13,770,447)	(\$11,829,070)	\$0.00
				Yield Needed/Short 2 Days		\$11,770,447
BAWFISCHE NY/NY VEREINS NY BR 0200069	\$2,933,676,690	\$1,900,000,000	\$0	\$1,033,676,690	\$79,157,528	\$0.00
					Excess	\$952,519,162
BAWFISCHE LANDESBANK NY BR 0200037	\$1,320,093,489	\$9,700,000,000	\$0	\$2,260,093,489	\$1,690,070,117	\$0.00
					Excess	\$669,923,372



N/R



N/R

N/R

	Total Margined Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 120 percent collateralization	Borrowing Limit 29-day TAF	Borrowing Limit 84-day TAF	Additional collateral requirements on long-term loans
ABBEY NAT TREASURY SVC CTR 021113468	\$3,671,664,041 Pending	\$12,733,000	\$2,600,000,000.00	\$3,547,914,041 Value Needed Within 2 Days	\$2,640,933,300	\$0 (\$16,752,659)
ABN-AMRO BK NY NY BR 026009980	\$703,607,430	\$0	\$0	\$703,607,430	\$3,29,207,117 Excess	\$0 \$703,607,430
ADIR ONDACK BK 221371709	\$224,730	\$0	\$0	\$224,730	\$168,547 Excess	\$0 \$168,547
ADIR ONDACK TC 021302884	\$68,070,679	\$0	\$0	\$68,070,679	\$46,033,199 Excess	\$0 \$46,033,199

N/R

N/R



100%

Draw ▾ AutoShapes ▾

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. Lilloyd indicated DI will bring in \$500 mm additional corporate bonds in the afternoon
3							
4							
5							
6							
7							

N/R



