

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



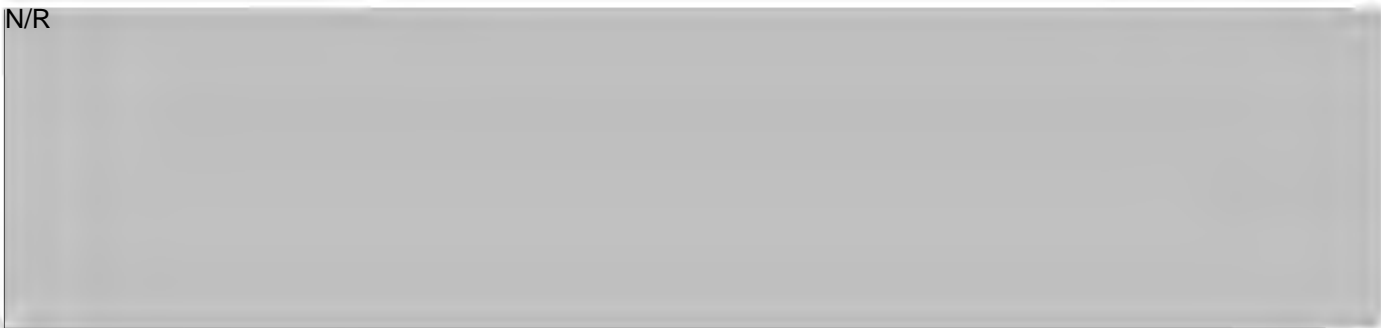
N/R



	Total Marginal Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 125 percent collateralization	Shortening Loans- Short Term	Shortening Loans- Long Term	Additional collateral requirements on long term loans
BANK FOR AMT (UPNY BR) 02000672	\$11,224,004,027	\$3,000,000,000	\$0	\$10,924,004,027	\$0	\$0.00
				Excess	Excess	\$10,924,004,027
BANK FOR AMT (UPNY BR) 02000687	\$24,941,761	\$0	\$0	\$24,941,761	\$0	\$0.00
				Excess	Excess	\$24,941,761
BANK OF NY (NY BR) 02000674	\$7,874,227,530	\$7,800,000,000	\$0	(\$1,772,467)	(\$1,772,467)	\$0.00
				Value Needed Other 2 Days		\$1,772,467
BANK OF NY (NY BR) 02000608	\$2,913,676,692	\$1,900,000,000	\$0	\$979,676,692	\$979,676,692	\$0.00
				Excess	Excess	\$979,676,692
BANK OF NY (NY BR) 02000637	\$1,233,093,459	\$9,000,000,000	\$0	\$2,262,093,459	\$1,028,970,117	\$0.00
				Excess	Excess	\$1,233,093,459



N/R



N/R

N/R

	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 021115688	\$3,671,664,041 <i>Pending</i>	\$123,733,000	\$0	\$3,547,914,041	\$2,660,933,931	\$0
ABN-AMRO BKNV NY BR 02609780	\$705,609,490	\$0	\$0	\$705,609,490	\$329,207,117	(\$376,402,373)
ADIRONDACK BK 221371709	\$224,730	\$0	\$0	\$224,730	\$165,547	\$59,183
ADIRONDACK TC 021302864	\$88,070,679	\$0	\$0	\$88,070,679	\$46,035,009	\$42,035,670

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

N/R

