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

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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

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	Total Margined Value of Collateral	Loans subject to 100 percent collateralization	Loans subject to 132 percent collateralization	Borrowing Limit-Short Term	Borrowing Limit-Long Term	Additional collateral requirement on long-term loans
BANK TOK-MIT UFJ NY BR [illegible]	$13,[illegible]	[illegible]	$0	[illegible]	[illegible]	$0.00
					Excess	[illegible]
BANK TOK-MIT UFJ TC [illegible]	[illegible]	$0	$0	[illegible]	[illegible]	$0.00
					Excess	[illegible]
BARCLAYS BK PLC NY BR [illegible]	$7,974,227,330	$7,990,000,000	$0	($13,772,447)	($11,829,559)	$0.00
					Value Needed Within 2 Days	$13,772,447
BAYERISCHE HYPO VEREINS NY BR [illegible]	$2,9[illegible]	$1,940,000,000	$0	$972,676,69[illegible]	$726,757,520	$0.00
					Excess	[illegible]
BAYERISCHE LANDESBANK NY BR [illegible]	$11,2[illegible]	$9,570,000,000	$0	$2,2[illegible]	$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 133 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*	($18,752,626)
ABN-AMRO BK NV NY BR	$705,609,490	$0	$0	$705,609,490	$529,207,117	$0
026009580		*$0.00*	*$0.00*		*Excess*	$705,609,490
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
021302684		*$0.00*	*$0.00*		*Excess*	$88,070,679

N/R

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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