


Brian Begalle /NY/FRS@FRS
03/26/2008 04:51 PM

To Patrick M Parkinson/BOARD/FRS@BOARD
cc chris.mccurdy@ny.frb.org, lucinda.brickler@ny.frb.org
bcc
Subject Re: 3/26/08 Preliminary PDCF borrowings 

History:  This message has been replied to.

N/R



BDS loan info for Pat.doc

Brian Begalle
Supervising Examiner
Federal Reserve Bank of New York
Fed: (212) 720-6056

BNY: (212) 635-6164
Patrick M Parkinson/BOARD/FRS@BOARD

Patrick M
Parkinson/BOARD/FRS@BO
ARD
03/26/2008 03:56 PM

To Brian Begalle/NY/FRS@FRS
cc chris.mccurdy@ny.frb.org, lucinda.brickler@ny.frb.org
Subject Re: 3/26/08 Preliminary PDCF borrowings

Brian,

N/R

Pat
Brian Begalle/NY/FRS@FRS

Brian Begalle /NY/FRS@FRS
03/26/2008 03:03 PM

To Timothy Geithner/NY/FRS@FRS, Sarah
Dahlgren/NY/FRS@FRS, Brian Peters/NY/FRS@FRS,
Theodore Lubke/NY/FRS@FRS, Sandy
Krieger/NY/FRS@FRS, Chris McCurdy/NY/FRS@FRS,
Michael Silva/NY/FRS@FRS, Lucinda M
Brickler/NY/FRS@FRS, Thomas Baxter/NY/FRS@FRS,
Terrence Checki/NY/FRS@FRS, Christine
Cumming/NY/FRS@FRS, Meg McConnell/NY/FRS@FRS,
Michael Held/NY/FRS@FRS, William
Rutledge/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS,
Patricia Mosser/NY/FRS@FRS, Chris Burke/NY/FRS@FRS,
Spence Hilton/NY/FRS@FRS, Arthur Angulo/NY/FRS@FRS,
Alejandro LaTorre/NY/FRS@FRS, Jim
Mahoney/NY/FRS@FRS, Robard Williams/NY/FRS@FRS,
Susan McLaughlin/NY/FRS@FRS, William
Walsh/NY/FRS@FRS, William Dudley/NY/FRS@FRS,
James DeFalco/NY/FRS@FRS, Patrick M
Parkinson/BOARD/FRS@BOARD, Barbara
Yelcich/NY/FRS@FRS, NY MKT Discount

cc

Subject 3/26/08 Preliminary PDCF borrowings

Note that this is the first time Cantor has borrowed under the PDCF and that the Barclays preliminary number is significantly higher than what we've seen thus far.

Bear - \$24.5 billion
Barclays - \$5 billion
Citi - \$2.25 billion
Lehman - \$2.13 billion
BNP Paribas - \$1.15 billion
Cantor - \$600 million
Merrill - \$50 million

N/R

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Supervising Examiner
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Broker/Dealer Loans

(amount in 000's)

Date	Total	Base Rate	Spread(bp)	All-In Rate	Fed Funds Effective
3/6/2008	4,202,755	3.05	48	3.53	2.99
3/7/2008	8,451,587	3.13	58	3.71	2.96
3/8/2008	8,451,587	3.13	58	3.71	2.96
3/9/2008	8,451,587	3.13	58	3.71	2.96
3/10/2008	5,149,577	3.04	46	3.50	2.99
3/11/2008	5,304,716	3.03	52	3.55	2.95
3/12/2008	6,577,863	2.99	64	3.63	2.97
3/13/2008	4,889,296	3.12	50	3.62	2.98
3/14/2008	6,506,163	3.03	47	3.50	2.99
3/15/2008	6,506,163	3.03	47	3.50	2.99
3/16/2008	6,506,163	3.03	47	3.50	2.99
3/17/2008	5,149,310	3.05	50	3.55	2.69
3/18/2008	5,309,028	2.52	53	3.08	2.16
3/19/2008	5,117,362	2.31	62	2.93	2.08

AVERAGES

Date	Total	Base Rate	Spread	All-In Rate	Fed Funds Effective
2006					
1st Qtr	2,911,295	4.48	45	4.93	4.45
2nd Qtr	3,550,009	4.95	45	5.40	4.91
3rd Qtr	3,231,978	5.28	44	5.72	5.25
4th Qtr	3,887,218	5.28	43	5.71	5.24
Avg 2006	3,395,125	5.02	44	5.46	4.96
2007					
1st Qtr	4,273,662	5.29	39	5.68	5.26
2nd Qtr	4,864,450	5.28	39	5.67	5.25
3rd Qtr	4,800,035	5.16	39	5.55	5.07
4th Qtr	5,281,892	4.57	37	4.94	4.50
Avg 2007	4,805,010	5.06	38	5.44	5.02