FX Swap Activity Summary - 11/03/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/03/2008 04:45 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11032008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/3/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		295,380,900,000	NR	
SNB				27,606,000,000		
BOE				72,065,000,000		
BOJ				$ 70,168,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 2,500,000,000		
Total				**$ 529,389,900,000**		

FX Swap Activity Summary - 11/04/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/04/2008 05:47 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11042008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/4/08

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**	**Limit**	**Undrawn Available**
ECB		NR		294,680,900,000		NR
SNB				27,917,000,000		
BOE				72,065,000,000		
BOJ				$ 70,168,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 2,500,000,000		
Total				**$ 529,000,900,000**		

FX Swap Activity Summary - 11/05/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/05/2008 03:53 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11052008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/5/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		293,680,900,000		NR
SNB				28,421,000,000		
BOE				71,915,000,000		
BOJ				$ 70,168,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 2,500,000,000		
Total				**$ 528,354,900,000**		

FX Swap Activity Summary - 11/06/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

11/06/2008 04:07 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11062008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/5/08

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**	**Limit**	**Undrawn Available**
ECB		NR		308,481,200,000		NR
SNB				22,763,000,000		
BOE				71,915,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 582,761,200,000**		

CORRECTION FX Swap Activity Summary - 11/07/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/07/2008 03:18 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11072008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/7/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		309,281,200,000	NR	
SNB				22,763,000,000		
BOE				58,520,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 570,166,200,000**		

FX Swap Activity Summary - 10/10/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/07/2008 03:18 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11072008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/7/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		309,281,200,000		NR
SNB				22,763,000,000		
BOE				58,520,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 570,166,200,000**		

FX Swap Activity Summary - 11/10/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/10/2008 02:15 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11102008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 11/10/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		308,781,200,000	NR	
SNB				22,763,000,000		
BOE				58,270,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 569,416,200,000**		

FX Swap Activity Summary - 11/12/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/12/2008 02:14 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11122008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/12/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		309,081,200,000		NR
SNB				22,763,000,000		
BOE				58,270,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 569,716,200,000**		

FX Swap Activity Summary - 11/13/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/13/2008 04:05 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11132008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/13/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		309,065,400,000		NR
SNB				21,653,000,000		
BOE				58,270,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 568,590,400,000**		

FX Swap Activity Summary - 11/14/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/14/2008 04:19 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11142008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/14/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		309,065,400,000	NR	
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 563,440,400,000**		

FX Swap Activity Summary - 11/17/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/17/2008 10:57 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11172008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/17/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		309,715,400,000	NR	
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 564,090,400,000**		

FX Swap Activity Summary - 11/18/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/18/2008 11:18 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11182008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/18/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		308,715,400,000	NR	
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 563,090,400,000**		

FX Swap Activity Summary - 11/19/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/19/2008 10:27 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11192008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/19/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		307,715,400,000	NR	
SNB				21,653,000,000		
BOE				53,120,000,000		
BOJ				$ 114,407,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 10,000,000,000		
Bank of Norway				$ 8,525,000,000		
Total				**$ 562,090,400,000**		

FX Swap Activity Summary - 11/20/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/20/2008 11:07 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11202008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/20/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,138,300,000	NR	
SNB				15,442,000,000		
BOE				53,120,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 488,310,300,000**		

FX Swap Activity Summary - 11/21/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/21/2008 10:24 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11212008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/21/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,138,300,000	NR	
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				26,670,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 480,485,300,000**		

FX Swap Activity Summary - 11/24/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/24/2008 09:57 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11242008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/24/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,138,300,000	NR	
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 475,435,300,000**		

FX Swap Activity Summary - 11/25/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/25/2008 10:30 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11252008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/25/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,138,300,000		NR
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 475,435,300,000**		

FX Swap Activity Summary - 11/26/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 11/26/2008 09:55 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11262008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/26/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,138,300,000	NR	
SNB				15,442,000,000		
BOE				45,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 475,435,300,000**		

FX Swap Activity Summary - 11/28/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 11/28/2008 10:33 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 11282008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 11/28/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			264,112,800,000	NR	
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 506,818,800,000**		

FX Swap Activity Summary - 12/01/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/01/2008 10:40 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 12012008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/1/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		264,112,800,000		NR
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 506,818,800,000**		

FX Swap Activity Summary - 12/02/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 12/02/2008 01:36 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 12022008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/2/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		264,112,800,000	NR	
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Total				**$ 506,818,800,000**		

FX Swap Activity Summary - 12/03/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/03/2008 10:16 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 12032008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/3/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		264,112,800,000	NR	
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				**$ -**		
Total				5.06819E+11		

CORRECTION: FX Swap Activity Summary - 12/4/08

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/04/2008 04:48 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

Attached is a spreadsheet with the correct totals that include the Bank of Korea transaction.

daily swap activity_summary 12042008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

FX Swap Activity Summary - 12-04-08

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

12/04/2008 03:10 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

daily swap activity_summary 12042008.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 12/4/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,563,800,000		NR
SNB				16,122,000,000		
BOE				54,295,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 4,000,000,000		
Total				**$ 586,124,800,000**		

Daily Swap Facility Activity
Summary

Value Date: 12/4/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,563,800,000	NR	
SNB				16,122,000,000		
BOE				54,295,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 4,000,000,000		
Total				**$ 582,124,800,000**		

FX Swap Activity Summary - 12/05/2008

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/05/2008 11:33 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

daily swap activity_summary 12052008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 12/5/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,563,800,000	NR	
SNB				16,122,000,000		
BOE				50,495,000,000		
NR				$ 127,574,000,000		
				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 4,000,000,000		
Total				**$ 582,324,800,000**		

FX Swap Activity Summary - 12/08/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/08/2008 10:50 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 12082008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Fw: FX Swap Activity Summary - 12/03/2008
Lawrence E Mize to: Jill K Cetina 12/08/2008 10:14 AM

My mistake. Here is the fx swap balance as of 12/3, which is the amount that would be included in the H.4.1 dated 12/4.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 12/08/2008 10:14 AM -----

Nadia Bogachuk/NY/FRS@FRS
12/03/2008 10:16 AM

To Kevin Coffey/NY/FRS@FRS, Danielle Vicente/NY/FRS@FRS, NY Daily Risk Report/NY/FRS@FRS, Lawrence E Mize/BOARD/FRS@BOARD, Brenda L Richards/BOARD/FRS@BOARD

cc Deborah Leonard/NY/FRS@FRS, Agata Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS, Penny Levendis/NY/FRS@FRS, Timothy Fogarty/NY/FRS@FRS, Anne Baum/NY/FRS@FRS, Brian J Candler/NY/FRS, John Parr/NY/FRS, Joseph Burke/NY/FRS@FRS, Juliet Ayee-Louie/NY/FRS, Linda Davis/NY/FRS, Michela Leone/NY/FRS, Maria Ambrosio/NY/FRS@FRS, Nadia Bogachuk/NY/FRS@FRS, Karen Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Amelia Moncayo/NY/FRS@FRS, Catherine Lomax/NY/FRS@FRS, Kevin M Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS, Peter Roethel/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Ami Dalal/NY/FRS@FRS, Annmarie RoweStraker/NY/FRS@FRS, Anthony Maglia/NY/FRS@FRS, Ashish Bhatia/NY/FRS@FRS, Douglas Bennett/NY/FRS@FRS, Jamie Pfeifer/NY/FRS@FRS, Jeffrey Moore/NY/FRS@FRS, Jeremy Forster/NY/FRS@FRS, Michal Lementowski/NY/FRS@FRS, Mwangi Gitahi/NY/FRS@FRS, Samuel Foxman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Yuliya Khurgin/NY/FRS@FRS

Subject FX Swap Activity Summary - 12/03/2008

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 12032008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/3/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		264,112,800,000	NR	
SNB				20,851,000,000		
BOE				54,295,000,000		
BOJ				$ 96,990,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				**$ -**		
Total				5.06819E+11		

Daily Swap Facility Activity
Summary

Value Date: 12/4/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,563,800,000	NR	
SNB				16,122,000,000		
BOE				54,295,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 4,000,000,000		
Total				**$ 586,124,800,000**		

Fw: CORRECTION: FX Swap Activity Summary - 12/4/08
Lawrence E Mize to: Jill K Cetina 12/08/2008 10:08 AM

Hello Jill:

This is the report of FX swap activity and balances for 12/4.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 12/08/2008 10:07 AM -----

Brian J Candler/NY/FRS@FRS
12/04/2008 04:48 PM

To: Kevin Coffey/NY/FRS@FRS, Danielle Vicente/NY/FRS@FRS, NY Daily Risk Report/NY/FRS@FRS, Lawrence E Mize/BOARD/FRS@BOARD, Brenda L Richards/BOARD/FRS@BOARD
cc: Deborah Leonard/NY/FRS@FRS, Agata Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS, Penny Levendis/NY/FRS@FRS, Timothy Fogarty/NY/FRS@FRS, NY MKT AC Staff, Karen Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Amelia Moncayo/NY/FRS@FRS, Catherine Lomax/NY/FRS@FRS, Kevin M Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS, Peter Roethel/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, NY MKT PDM Staff
Subject: CORRECTION: FX Swap Activity Summary - 12/4/08

Attached is a spreadsheet with the correct totals that include the Bank of Korea transaction.

daily swap activity_summary 12042008.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 12/8/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,063,800,000		NR
SNB				16,122,000,000		
BOE				50,495,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 4,000,000,000		
Total				**$ 581,824,800,000**		

FX Swap Activity Summary - 12/09/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 12/09/2008 10:24 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 12082009.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/9/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,063,800,000	NR	
SNB				16,122,000,000		
BOE				50,495,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 4,000,000,000		
Total				**$ 581,824,800,000**		

FX Swap Activity Summary - 12/10/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/10/2008 10:34 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, and National Bank of Denmark.

daily swap activity_summary 12102008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/10/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		313,813,800,000	NR	
SNB				16,122,000,000		
BOE				50,495,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 4,000,000,000		
Total				**$ 582,574,800,000**		

FX Swap Activity Summary - 12/11/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/11/2008 11:16 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, Bank of Korea and National Bank of Denmark.

daily swap activity_summary 12112008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/11/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		297,359,800,000	NR	
SNB				16,092,000,000		
BOE				50,495,000,000		
NR				$ 127,574,000,000		
				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 569,090,800,000**		

FX Swap Activity Summary - 12/12/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/12/2008 11:01 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12122008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/12/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		298,559,800,000		NR
SNB				16,092,000,000		
BOE				46,255,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				21,620,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 566,050,800,000**		

FX Swap Activity Summary - 12/15/08

Michela Leone to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards, NY MKT PDM Staff, Samuel Foxman 12/15/2008 11:50 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 12152008.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 12/15/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		298,559,800,000		NR
SNB				18,166,000,000		
BOE				46,255,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 569,334,800,000**		

FX Swap Activity Summary - 12/16/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 12/16/2008 10:34 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12162008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/16/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		299,659,800,000	NR	
SNB				30,366,000,000		
BOE				46,255,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 582,634,800,000**		

FX Swap Activity Summary - 12/17/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 12/17/2008 11:18 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12172008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/17/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		300,159,800,000	NR	
SNB				30,366,000,000		
BOE				46,255,000,000		
BOJ				$ 127,574,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,950,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 583,134,800,000**		

FX Swap Activity Summary - 12/18/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/18/2008 10:10 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12182008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/18/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		277,376,200,000		NR
SNB				25,175,000,000		
BOE				46,255,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 549,577,200,000**		

FX Swap Activity Summary - 12/19/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/19/2008 10:43 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12192008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/19/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		278,376,200,000	NR	
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 537,402,200,000**		

FX Swap Activity Summary - 12/22/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/22/2008 10:36 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12222008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/22/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		279,026,200,000	NR	
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 7,000,000,000		
Total				**$ 538,052,200,000**		

FX Swap Activity Summary - 12/23/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 12/23/2008 10:31 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12232008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/23/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		290,352,300,000		NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 552,728,300,000**		

FX Swap Activity Summary - 12/24/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/24/2008 09:59 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12242008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/24/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		290,352,300,000		NR
SNB				25,175,000,000		
BOE				33,080,000,000		
				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 552,728,300,000**		

FX Swap Activity Summary - 12/26/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/26/2008 09:52 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12262008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/26/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		290,352,300,000	NR	
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 552,728,300,000**		

FX Swap Activity Summary - 12/29/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 12/29/2008 01:16 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12292008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/29/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		291,352,300,000		NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 553,728,300,000**		

FX Swap Activity Summary - 12/30/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 12/30/2008 10:40 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12302008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/30/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		291,352,300,000		NR
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 553,728,300,000**		

FX Swap Activity Summary - 12/31/2008

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 12/31/2008 10:17 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 12312008.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 12/31/08

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		291,352,300,000	NR	
SNB				25,175,000,000		
BOE				33,080,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 553,728,300,000**		

FX Swap Activity Summary - 01/02/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/02/2009 01:27 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090102.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		281,717,800,000	NR	
SNB				25,175,000,000		
BOE				33,460,000,000		
BOJ				$ 122,716,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 544,473,800,000**		

FX Swap Activity Summary - 01/05/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/05/2009 10:26 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090105.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		281,717,800,000	NR	
SNB				23,185,000,000		
BOE				33,460,000,000		
BOJ				$ 118,394,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 538,161,800,000**		

FX Swap Activity Summary - 01/06/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 01/06/2009 10:08 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090105.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		281,717,800,000	NR	
SNB				23,185,000,000		
BOE				33,460,000,000		
BOJ				$ 118,394,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 538,161,800,000**		

FX Swap Activity Summary - 01/07/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 01/07/2009 10:42 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090107.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			281,717,800,000	NR	
SNB				23,185,000,000		
BOE				33,460,000,000		
BOJ				$ 118,394,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 538,161,800,000**		

FX Swap Activity Summary - 01/08/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/08/2009 10:53 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090108.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			268,430,000,000	NR	
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				$ 118,394,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 25,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 525,264,000,000**		

FX Swap Activity Summary - 01/09/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/09/2009 11:04 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090109.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		268,430,000,000	NR	
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				$ 118,394,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 520,264,000,000**		

FX Swap Activity Summary - 01/12/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/12/2009 11:10 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090112.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		268,680,000,000		NR
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				$ 118,394,000,000		
NR				$ -		
RBA				22,830,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 520,514,000,000**		

FX Swap Activity Summary - 01/13/2009

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/13/2009 04:31 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, NR

daily swap activity_summary 20090113.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Value Date	Prior Day
1/13/2009	01/12/09

	Overnight				Term				Total Par		
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change
NR											

Cumulative Interest Received

Yesterday	Today	Change

NR

FX Swap Activity Summary - 1/14/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/14/2009 12:07 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090114.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		268,680,000,000		NR
SNB				23,575,000,000		
BOE				33,460,000,000		
BOJ				$ 118,394,000,000		
NR				$ -		
RBA				12,830,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 8,225,000,000		
Bank of Korea				$ 10,350,000,000		
Total				**$ 510,514,000,000**		

FX Swap Activity Summary - 1/15/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/15/2009 11:33 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090115.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				33,460,000,000		
BOJ				$ 106,391,000,000		
NR				$ -		
RBA				12,830,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 13,350,000,000		
Total				**$ 479,302,636,800**		

Fw: FX Swap Activity Summary - 1/15/2009
Lawrence E Mize to: Gregory L Evans, Jill K Cetina 01/16/2009 07:48 AM

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov
----- Forwarded by Lawrence E Mize/BOARD/FRS on 01/16/2009 07:47 AM -----

Nadia **Bogachuk/NY/FRS @FRS**
01/15/2009 11:33 AM

To Kevin Coffey/NY/FRS@FRS, Danielle Vicente/NY/FRS@FRS, NY Daily Risk Report/NY/FRS@FRS, Lawrence E Mize/BOARD/FRS@BOARD, Brenda L Richards/BOARD/FRS@BOARD

cc Deborah Leonard/NY/FRS@FRS, Agata Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS, Penny Levendis/NY/FRS@FRS, Timothy Fogarty/NY/FRS@FRS, Anne Baum/NY/FRS@FRS, Brian J Candler/NY/FRS, John Parr/NY/FRS, Joseph Burke/NY/FRS@FRS, Juliet Ayee-Louie/NY/FRS, Linda Davis/NY/FRS, Michela Leone/NY/FRS, Maria Ambrosio/NY/FRS@FRS, Nadia Bogachuk/NY/FRS@FRS, Karen Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Amelia Moncayo/NY/FRS@FRS, Catherine Lomax/NY/FRS@FRS, Kevin M Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS, Peter Roethel/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Ami Dalal/NY/FRS@FRS, Annmarie RoweStraker/NY/FRS@FRS, Anthony Maglia/NY/FRS@FRS, Ashish Bhatia/NY/FRS@FRS, Douglas Bennett/NY/FRS@FRS, Jamie Pfeifer/NY/FRS@FRS, Jeffrey Moore/NY/FRS@FRS, Jeremy Forster/NY/FRS@FRS, Michal Lementowski/NY/FRS@FRS, Mwangi Gitahi/NY/FRS@FRS, Samuel Foxman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Yuliya Khurgin/NY/FRS@FRS

Subject FX Swap Activity Summary - 1/15/2009

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090115.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				33,460,000,000		
BOJ				$ 106,391,000,000		
NR				$ -		
RBA				12,830,000,000		
Bank of Sweden				$ 20,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 13,350,000,000		
Total				**$ 479,302,636,800**		

FX Swap Activity Summary - 1/16/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/16/2009 10:37 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090116.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				$ 106,391,000,000		
NR				$ -		
RBA				12,830,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 15,000,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 13,350,000,000		
Total				**$ 468,695,636,800**		

FX Swap Activity Summary - 1/20/2009

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize

01/20/2009 01:17 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

History: This message has been forwarded.

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090120.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 1/20/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		250,176,600,000
SNB				22,070,036,800
BOE				32,853,000,000
BOJ				$ 106,391,000,000
NR				$ -
RBA				12,830,000,000
Bank of Sweden				$ 10,000,000,000
Bank of Denmark				$ 9,100,000,000
Bank of Norway				$ 6,025,000,000
Bank of Korea				$ 13,350,000,000
Total				**$ 462,795,636,800**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 01/21/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/21/2009 09:50 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090121.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		250,176,600,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				$ 106,391,000,000		
NR				$ -		
RBA				12,830,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 13,350,000,000		
Total				**$ 462,795,636,800**		

FX Swap Activity Summary - 01/22/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/22/2009 11:13 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090122.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,372,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
				$ 106,391,000,000		
NR				$ -		
RBA				12,830,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 467,991,536,800**		

FX Swap Activity Summary - 01/23/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/23/2009 11:27 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090123.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,372,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				$ 106,391,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 465,321,536,800**		

FX Swap Activity Summary - 1/26/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/26/2009 10:50 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090126.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,722,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				$ 106,391,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 465,671,536,800**		

FX Swap Activity Summary - 01/27/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/27/2009 10:55 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090127.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,722,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
				$ 106,391,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 465,671,536,800**		

FX Swap Activity Summary - 01/28/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/28/2009 12:20 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090128.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		252,722,500,000		NR
SNB				22,070,036,800		
BOE				32,853,000,000		
BOJ				$ 106,391,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 6,025,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 465,671,536,800**		

FX Swap Activity Summary - DATE

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/29/2009 11:59 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090129.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				32,853,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 396,847,836,800**		

CORRECTION: FX Swap Activity Summary - 01/29/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/29/2009 12:00 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090129.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000	NR	
SNB				20,380,036,800		
BOE				32,853,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 396,847,836,800**		

FX Swap Activity Summary - 01/30/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 01/30/2009 01:50 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090130.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 1/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000	NR	
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 387,447,836,800**		

FX Swap Activity Summary - 02/02/09

Brian J Candler to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/02/2009 02:21 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

History: This message has been forwarded.

The attached spreadsheet details FX swap activity of the temporary swap lines.

daily swap activity_summary 20090202.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 2/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 387,447,836,800**		

FX Swap Activity Summary - 2/3/09

Michela Leone to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards, NY MKT PDM Staff, Samuel Foxman 02/03/2009 02:05 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

---

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090203.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 2/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 387,447,836,800**		

FX Swap Activity Summary - 02/04/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/04/2009 10:53 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090204.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		206,372,800,000		NR
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 387,447,836,800**		

FX Swap Activity Summary - 02/05/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/05/2009 11:24 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090205.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			204,803,600,000	NR	
SNB				20,380,036,800		
BOE				23,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 385,878,636,800**		

FX Swap Activity Summary - 02/06/2009

Nadia Bogachuk to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/06/2009 01:08 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090206.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		205,003,600,000	NR	
SNB				20,380,036,800		
BOE				27,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 390,078,636,800**		

FX Swap Activity Summary - Resend 2/9/09

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/09/2009 03:37 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090209.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 2/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		205,303,600,000
SNB				20,380,036,800
BOE				27,453,000,000
BOJ				$ 84,582,000,000
NR				$ -
RBA				10,160,000,000
Bank of Sweden				$ 10,000,000,000
Bank of Denmark				$ 9,100,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,350,000,000
Total				**$ 390,378,636,800**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 02/10/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/10/2009 11:11 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090210.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		205,303,600,000		NR
SNB				20,380,036,800		
BOE				27,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 390,378,636,800**		

FX Swap Activity Summary - 02/11/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/11/2009 11:11 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090211.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		205,753,600,000		NR
SNB				20,380,036,800		
BOE				27,453,000,000		
BOJ				$ 84,582,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 390,828,636,800**		

FX Swap Activity Summary - 02/12/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 02/12/2009 09:51 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090212.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			200,615,900,000	NR	
SNB				20,382,036,800		
BOE				27,453,000,000		
BOJ				$ 82,352,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 10,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 383,462,936,800**		

FX Swap Activity Summary - 02/13/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/13/2009 10:53 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090213.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		200,615,900,000		NR
SNB				20,382,036,800		
BOE				16,220,000,000		
BOJ				$ 82,352,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 18,000,000,000		
Bank of Denmark				$ 9,100,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 380,229,936,800**		

Fw: Outstanding FX Swaps - 2/13/09
Michael Leahy to: Fang Cai, David H Bowman 02/13/2009 02:30 PM

----- Forwarded by Michael Leahy/BOARD/FRS on 02/13/2009 02:29 PM -----

Douglas Bennett/NY/FRS @FRS	To	Michael Leahy/BOARD/FRS@BOARD, Nathan Sheets/BOARD/FRS@BOARD
02/13/2009 02:28 PM	cc	Jason Miu/NY/FRS@FRS, Cynthia Echevarria/NY/FRS@FRS
	Subject	Outstanding FX Swaps - 2/13/09

Attached is the outstanding FX swaps data as of 2/13/09.

FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

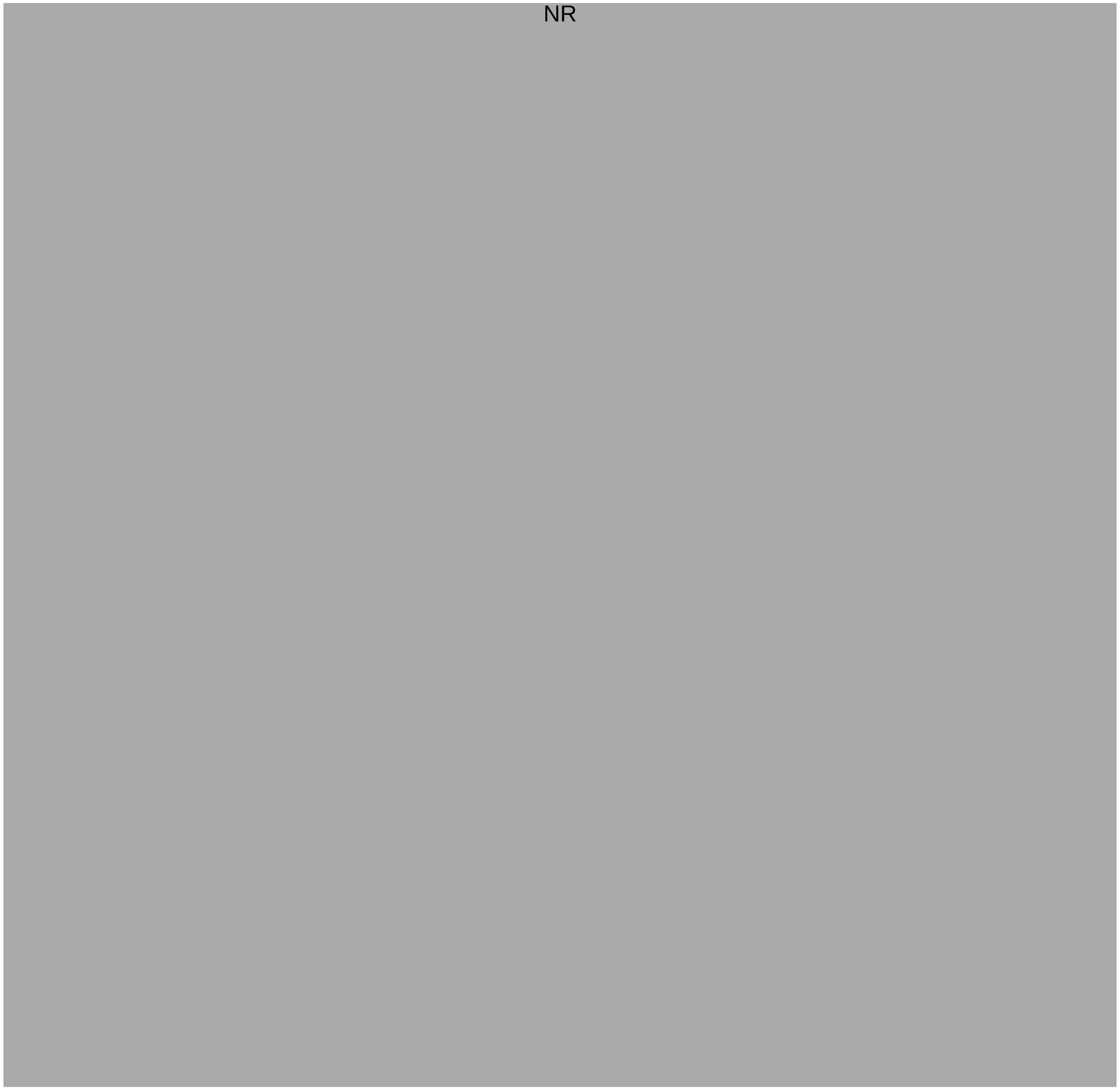
Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000

DanNB	Norges B.	ECB	RBA	Riksbank	SNB	BOK
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	10,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	10,000,000,000	-	-	-	-
-	-	10,000,000,000	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000

Cumulative Outstanding by Tenor



NR

FX Swap Activity Summary - 02/17/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/17/2009 12:34 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090217.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		200,615,900,000		NR
SNB				19,796,470,420		
BOE				16,220,000,000		
BOJ				$ 82,352,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 18,000,000,000		
Bank of Denmark				$ 7,875,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 378,419,370,420**		

FX Swap Activity Summary - 02/18/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/18/2009 11:02 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090218.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		200,615,900,000		NR
SNB				16,382,281,249		
BOE				16,220,000,000		
BOJ				$ 82,352,000,000		
NR				$ -		
RBA				10,160,000,000		
Bank of Sweden				$ 18,000,000,000		
Bank of Denmark				$ 7,875,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,350,000,000		
Total				**$ 375,005,181,249**		

FX Swap Activity Summary - 2/19/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/19/2009 12:48 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

daily swap activity_summary 20090219.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 2/19/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		197,057,900,000
SNB				15,382,281,249
BOE				16,220,000,000
BOJ				$ 82,352,000,000
NR				$ -
RBA				10,160,000,000
Bank of Sweden				$ 18,000,000,000
Bank of Denmark				$ 7,875,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,350,000,000
Total				**$ 370,447,181,249**

Limit	Undrawn Available

NR

FX Swap Activity Summary - 02/20/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/20/2009 12:45 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090220.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/20/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
197,057,900,000		NR
15,382,281,249		
16,220,000,000		
$ 82,352,000,000		
$ -		
10,160,000,000		
$ 23,000,000,000		
$ 7,875,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 375,447,181,249		

Outstanding FX Swaps - 2/20/09
Douglas Bennett to: Michael Leahy, Nathan Sheets, Fang Cai 02/20/2009 03:12 PM
Cc: Jason Miu, Cynthia Echevarria

Attached is the outstanding FX swaps data as of 2/20/09.

FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

	Totals Across all Central Banks	Cumulative outstanding by Central Bank		
Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000

DanNB	Norges B.	ECB	RBA	Riksbank	SNB	BOK
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	10,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	10,000,000,000	-	-	-	-
-	-	10,000,000,000	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000

Cumulative Outstanding by Tenor

Overnight

1-week

1-month

3-month

NR

NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/23/2009 03:08 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

daily swap activity_summary 20090223.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 2/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
197,057,900,000		NR
15,382,281,249		
16,220,000,000		
$ 82,352,000,000		
$ -		
10,160,000,000		
$ 23,000,000,000		
$ 7,875,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 375,447,181,249		

FX Swap Activity Summary - 02/24/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/24/2009 01:53 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090224.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
196,557,900,000		NR
15,382,281,249		
16,220,000,000		
$ 82,352,000,000		
$ -		
10,160,000,000		
$ 23,000,000,000		
$ 7,875,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 374,947,181,249		

FX Swap Activity Summary - 02/25/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/25/2009 02:03 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090225.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
196,557,900,000		NR
15,382,281,249		
16,220,000,000		
$ 82,352,000,000		
$ -		
10,160,000,000		
$ 23,000,000,000		
$ 7,875,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 374,947,181,249		

FX Swap Activity Summary - 02/26/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/26/2009 02:56 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090226.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 2/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	156,066,000,000		NR
	12,271,281,249		
	16,220,000,000		
$	70,994,000,000		
$	-		
	11,615,000,000		
$	23,000,000,000		
$	7,875,000,000		
$	7,050,000,000		
$	16,350,000,000		
$	**321,441,281,249**		

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 02/27/2009 03:43 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro

daily swap activity_summary 20090227.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity
Summary

Value Date: 2/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
156,066,000,000		NR
12,271,281,249		
15,993,000,000		
$ 70,994,000,000		
$ -		
11,615,000,000		
$ 23,000,000,000		
$ 7,875,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 321,214,281,249		

FX Swap Activity Summary - 03/02/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/02/2009 01:55 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090302.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	156,066,000,000		NR
	12,271,281,249		
	15,993,000,000		
$	70,994,000,000		
$	-		
	11,615,000,000		
$	23,000,000,000		
$	7,875,000,000		
$	7,050,000,000		
$	16,350,000,000		
$	**321,214,281,249**		

FX Swap Activity Summary - 03/03/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/03/2009 01:36 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090303.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/3/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
156,066,000,000		NR
12,271,281,249		
15,993,000,000		
$ 70,994,000,000		
$ -		
11,615,000,000		
$ 23,000,000,000		
$ 7,875,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 321,214,281,249		

FX Swap Activity Summary - 03/04/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/04/2009 01:00 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090304.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/4/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	155,466,000,000		NR
	6,867,921,573		
	15,993,000,000		
$	70,994,000,000		
$	-		
	11,615,000,000		
$	23,000,000,000		
$	7,875,000,000		
$	7,050,000,000		
$	16,350,000,000		
$	**315,210,921,573**		

FX Swap Activity Summary - 03/05/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/05/2009 10:33 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090305.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
156,786,000,000		NR
7,367,921,573		
15,993,000,000		
$ 70,994,000,000		
$ -		
11,615,000,000		
$ 23,000,000,000		
$ 5,695,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 314,850,921,573		

FX Swap Activity Summary - 03/06/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/06/2009 10:32 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090306.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/6/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
156,786,000,000		NR
7,367,921,573		
15,993,000,000		
$ 70,994,000,000		
$ -		
11,615,000,000		
$ 23,000,000,000		
$ 5,695,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 314,850,921,573		

FX Swap Activity Summary - 3/9/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/09/2009 02:27 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio, Nadia Bogachuk,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090309.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 3/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

	Total Amount Outstanding	Limit	Undrawn Available
	156,636,000,000		NR
	7,367,921,573		
	15,993,000,000		
$	70,994,000,000		
$	-		
	9,575,000,000		
$	23,000,000,000		
$	5,695,000,000		
$	7,050,000,000		
$	16,350,000,000		
$	**312,660,921,573**		

FX Swap Activity Summary 3/10/09

Linda Davis to: Kevin Coffey, Danielle Vicente, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

03/10/2009 12:57 PM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

daily swap activity_summary 20090310.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 3/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		156,536,000,000
SNB				7,367,921,573
BOE				15,993,000,000
BOJ				$ 70,994,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,695,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,350,000,000
Total				**$ 312,560,921,573**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 03/11/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/11/2009 10:50 AM

Cc: Deborah Leonard, Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090311.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
156,436,000,000		NR
7,367,921,573		
15,993,000,000		
$ 70,994,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 5,695,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 312,460,921,573		

FX Swap Activity Summary - 03/12/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/12/2009 01:37 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090312.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		**Limit**	**Undrawn Available**
	167,526,400,000		NR
	8,643,031,292		
	15,993,000,000		
$	73,829,000,000		
$	-		
	9,575,000,000		
$	23,000,000,000		
$	5,695,000,000		
$	7,050,000,000		
$	16,350,000,000		
$	**327,661,431,292**		

FX Swap Activity Summary - 03/13/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/13/2009 11:13 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090313.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	167,526,400,000		NR
	11,627,691,774		
	15,463,000,000		
$	73,829,000,000		
$	-		
	9,575,000,000		
$	23,000,000,000		
$	5,695,000,000		
$	7,050,000,000		
$	16,350,000,000		
$	**330,116,091,774**		

FX Swap Activity Summary - 03/16/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/16/2009 11:33 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090316.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
168,826,400,000		NR
10,300,060,731		
15,463,000,000		
$ 73,829,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 5,695,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 330,088,460,731		

FX Swap Activity Summary - 03/17/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/17/2009 12:48 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090317.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/17/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
169,156,400,000		NR
10,300,060,731		
15,463,000,000		
$ 73,829,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 5,270,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 329,993,460,731		

FX Swap Activity Summary - 03/18/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/18/2009 11:21 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090318.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/18/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
169,656,400,000		NR
8,818,508,240		
15,463,000,000		
$ 73,829,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 5,270,000,000		
$ 7,050,000,000		
$ 16,350,000,000		
$ 329,011,908,240		

FX Swap Activity Summary - 03/19/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 03/19/2009 10:45 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090319.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/19/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
168,175,400,000		NR
8,817,508,240		
15,463,000,000		
$ 73,829,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 5,270,000,000		
$ 7,050,000,000		
$ 16,000,000,000		
$ 327,179,908,240		

FX Swap Activity Summary - 3/20/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/20/2009 03:10 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

daily swap activity_summary 20090320.xlsx

Linda Davis
Accounting
Markets Group
212-720-1603

	Value Date	Prior Day									
	3/20/2009	03/19/09									
Overnight				Term				Total Par			
Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	

NR

Cumulative Interest Received

Yesterday	Today	Change

NR

FX Swap Activity Summary - 3/23/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/23/2009 10:29 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

daily swap activity_summary 20090323.xlsx

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity

Summary

Value Date: 3/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		168,723,400,000
SNB				8,817,508,240
BOE				15,463,000,000
BOJ				$ 73,829,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,270,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 327,727,908,240**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 03/24/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/24/2009 11:46 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090324.xlsx

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 3/24/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB	NR			$ 168,973,400,000
SNB				$ 8,817,508,240
BOE				$ 15,463,000,000
BOJ				$ 73,829,000,000
NR				$ -
RBA				$ 9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,270,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 327,977,908,240**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 03/25/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/25/2009 10:58 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090325.xlsx

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity

Summary

Value Date: 3/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 168,773,400,000
SNB				$ 8,817,508,240
BOE				$ 15,463,000,000
BOJ				$ 73,829,000,000
NR				$ -
RBA				$ 9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,270,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 327,777,908,240**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 03/26/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/26/2009 12:10 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, BOC, RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and NR

daily swap activity_summary 20090326.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity

Summary

Value Date: 3/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
BOC			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
NR			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	9,575,000,000		NR
	16,000,000,000		
	61,025,000,000		
$	5,270,000,000		
$	15,463,000,000		
	23,000,000,000		
$	7,317,508,240		
$	7,050,000,000		
$	165,716,700,000		
$	-		
$	**310,417,208,240**		

FX Swap Activity Summary - 03/27/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/27/2009 11:11 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090327.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity

Summary

Value Date: 3/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		165,716,700,000
SNB				7,317,508,240
BOE				14,963,000,000
BOJ				$ 61,025,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,270,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 309,917,208,240**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 03/30/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 03/30/2009 10:15 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090330.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity

Summary

Value Date: 3/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		165,716,700,000
SNB				7,317,508,240
BOE				14,963,000,000
BOJ				$ 61,025,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,270,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 309,917,208,240**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary - 3/31/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 03/31/2009 01:37 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

daily swap activity_summary 20090331.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 3/31/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		165,716,700,000	NR	
SNB				7,317,508,240		
BOE				14,963,000,000		
BOJ				$ 61,025,000,000		
NR				$ -		
RBA				9,575,000,000		
Bank of Sweden				$ 23,000,000,000		
Bank of Denmark				$ 5,270,000,000		
Bank of Norway				$ 7,050,000,000		
Bank of Korea				$ 16,000,000,000		
Total				**$ 309,917,208,240**		

	Value Date	Prior Day
	3/31/2009	03/30/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
SNB	TLL	16	03/13/09	03/16/09	04/01/09	NR	
SNB	TLL	14	03/16/09	03/18/09	04/01/09		
DanNB	Term	28	03/03/09	03/05/09	04/02/09		
ECB	Term	7	03/25/09	03/26/09	04/02/09		
Riksbank	Term	84	01/07/09	01/09/09	04/03/09		
BOK	Term	84	01/13/09	01/15/09	04/09/09		
BOJ	Term	28	03/10/09	03/12/09	04/09/09		
ECB	Term	28	03/10/09	03/12/09	04/09/09		
BOE	Term	32	03/10/09	03/13/09	04/14/09		
DanNB	Term	28	03/13/09	03/17/09	04/14/09		
SNB	TLL	14	03/30/09	04/01/09	04/15/09		
BOK	Term	84	01/20/09	01/22/09	04/16/09		
RBA	Term	87	01/22/09	01/23/09	04/20/09		
ECB	Term	84	01/27/09	01/29/09	04/23/09		
ECB	Term	84	01/27/09	01/29/09	04/23/09		
BOJ	Term	84	01/27/09	01/29/09	04/23/09		
NOK	Term	84	01/27/09	01/29/09	04/23/09		
BOE	Term	84	01/27/09	01/30/09	04/24/09		
DanNB	Term	28	03/31/09	04/02/09	04/30/09		
Riksbank	Term	84	02/11/09	02/13/09	05/08/09		
Riksbank	Term	84	02/18/09	02/20/09	05/15/09		
BOJ	Term	84	02/24/09	02/26/09	05/21/09		
ECB	Term	84	02/24/09	02/26/09	05/21/09		
BOK	Term	84	02/24/09	02/26/09	05/21/09		
RBA	Term	84	02/25/09	02/26/09	05/21/09		
BOE	Term	N 84	02/24/09	02/27/09	05/22/09		
BOK	Term	84	03/03/09	03/05/09	05/28/09		
RBA	Term	84	03/06/09	03/09/09	06/01/09		
BOK	Term	84	03/17/09	03/19/09	06/11/09		
ECB	Term	84	03/24/09	03/26/09	06/18/09		
BOJ	Term	84	03/24/09	03/26/09	06/18/09		
SNB	Term	84	03/24/09	03/26/09	06/18/09		

	Totals Across all Central Banks		Cumulative outstanding by Central Bank				
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB	Norges B.
03/24/09	327,977,908,240	250,000,000	-	15,463,000,000	73,829,000,000	5,270,000,000	7,050,000,000
03/25/09	327,777,908,240	(200,000,000)	-	15,463,000,000	73,829,000,000	5,270,000,000	7,050,000,000
03/26/09	310,417,208,240	(17,360,700,000)	-	15,463,000,000	61,025,000,000	5,270,000,000	7,050,000,000
03/27/09	309,917,208,240	(500,000,000)	-	14,963,000,000	61,025,000,000	5,270,000,000	7,050,000,000
03/30/09	309,917,208,240	-	-	14,963,000,000	61,025,000,000	5,270,000,000	7,050,000,000
03/31/09	309,917,208,240	-	-	14,963,000,000	61,025,000,000	5,270,000,000	7,050,000,000

ECB	RBA	Riksbank	SNB	BOK
168,973,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
168,773,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000

FX Swap Activity Summary - 04/01/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards — 04/01/2009 11:09 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090401.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 4/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
165,716,700,000		NR
6,192,250,449		
14,963,000,000		
$ 61,025,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 5,270,000,000		
$ 7,050,000,000		
$ 16,000,000,000		
$ 308,791,950,449		

FX Swap Activity Summary - 04/03/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/03/2009 11:25 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090403.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity

Summary

Value Date: 4/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
164,439,200,000		NR
12,436,842,785		
14,963,000,000		
$ 61,025,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 4,770,000,000		
$ 7,050,000,000		
$ 16,000,000,000		
$ 313,259,042,785		

FX Swap Activity Summary - 4/6/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/06/2009 11:45 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090406.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity

Summary

Value Date: 4/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		164,439,200,000
SNB				12,436,842,785
BOE				14,963,000,000
BOJ				$ 61,025,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 4,770,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 313,259,042,785**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary - for 4/7/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/07/2009 02:43 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

---

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090407.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity

Summary

Value Date: 4/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		164,439,200,000
SNB				12,436,842,785
BOE				14,963,000,000
BOJ				$ 61,025,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 4,770,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 313,259,042,785**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 04/08/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/08/2009 11:26 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090408.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity

Summary

Value Date: 4/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		164,439,200,000
SNB				12,573,879,941
BOE				14,963,000,000
BOJ				$ 61,025,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 4,770,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 16,000,000,000
Total				**$ 313,396,079,941**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 04/09/09

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/09/2009 12:10 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090409.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity

Summary

Value Date: 4/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding	Limit	Undrawn Available
152,277,400,000		NR
12,573,879,941		
14,963,000,000		
$ 54,290,000,000		
$ -		
9,575,000,000		
$ 23,000,000,000		
$ 4,770,000,000		
$ 7,050,000,000		
$ 15,000,000,000		
$ 293,499,279,941		

FX Swap Activity Summary - 04/10/2009

Nadia Bogachuk to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/10/2009 10:59 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

The attached spreadsheet details FX swap activity of the temporary swap lines with the ECB, SNB, BOE, BOJ, NR RBA, Bank of Sweden, Bank of Norway, National Bank of Denmark and Bank of Korea.

daily swap activity_summary 20090410.xls

Thanks

Regards,

Nadia V. Bogachuk
Markets Group - FRM
Federal Reserve Bank of NY
Nadia.Bogachuk@ny.frb.org
212-720-5230

Daily Swap Facility Activity
Summary

Value Date: 4/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		152,277,400,000
SNB				12,573,879,941
BOE				14,963,000,000
BOJ				$ 54,290,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 4,770,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 15,000,000,000
Total				**$ 293,499,279,941**

Limit	Undrawn Available
	NR

FX Swaps Data (4-10-09)

Douglas Bennett to: Nathan Sheets 04/10/2009 04:04 PM

Cc: Jason Miu, Michael Leahy

FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

Totals Across all Central Banks

Cumulative outstanding by Central Bank

Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

DanNB	Norges B.	ECB	RBA	Riksbank	SNB	BOK
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	10,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	10,000,000,000	-	-	-	-
-	-	10,000,000,000	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000

Cumulative Outstanding by Tenor

Overnight 1-week 1-month 3-month

NR

NR

FX Swap Activity Summary - 4/13/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/13/2009 03:39 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090413.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity

Summary

Value Date: 4/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		152,277,400,000
SNB				12,573,879,941
BOE				14,963,000,000
BOJ				$ 54,290,000,000
NR				$ -
RBA				9,575,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 4,770,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 15,000,000,000
Total				**$ 293,499,279,941**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/14/2009 02:41 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT

daily swap activity_summary 20090414.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity

Summary

Value Date: 4/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change
ECB		NR	
SNB			
BOE			
BOJ			
NR			
RBA			
Bank of Sweden			
Bank of Denmark			
Bank of Norway			
Bank of Korea			
Total			

Total Amount Outstanding		Limit	Undrawn Available
	152,277,400,000		NR
	12,573,879,941		
	13,863,000,000		
$	54,290,000,000		
$	-		
	9,575,000,000		
$	23,000,000,000		
$	6,070,000,000		
$	7,050,000,000		
$	15,000,000,000		
$	**293,699,279,941**		

FX Swaps Data (4-17-09)
Douglas Bennett to: Nathan Sheets 04/17/2009 10:21 AM
Cc: Jason Miu, Michael Leahy

FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

	Totals Across all Central Banks	Cumulative outstanding by Central Bank		
Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

04/13/09	293,499,279,941	-	14,963,000,000	54,290,000,000
04/14/09	293,699,279,941	-	13,863,000,000	54,290,000,000
04/15/09	293,533,049,806	-	13,863,000,000	54,290,000,000
04/16/09	288,832,649,806	-	13,863,000,000	54,290,000,000
04/17/09	288,832,649,806	-	13,863,000,000	54,290,000,000

DanNB	Norges B.	ECB	RBA	Riksbank	SNB	BOK
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	10,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	20,000,000,000	-	-	4,000,000,000	-
-	-	10,000,000,000	-	-	-	-
-	-	10,000,000,000	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	-	-	-	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	15,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	30,000,000,000	-	-	6,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	40,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-

-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	55,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	50,000,000,000	-	-	12,000,000,000	-
-	-	90,000,000,000	-	-	22,000,000,000	-
-	-	120,000,000,000	-	-	25,900,000,000	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000

4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000
6,070,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000
6,070,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,407,649,806	15,000,000,000
6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000
6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000

Cumulative Outstanding by Tenor

Overnight 1-week 1-month 3-month

NR

NR

NR

FX Swap Activity Summary - for 4/21/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/21/2009 03:15 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

daily swap activity_summary 20090421.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity

Summary

Value Date: 4/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		148,577,000,000
SNB				12,407,649,806
BOE				13,863,000,000
BOJ				$ 54,290,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 6,070,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 14,000,000,000
Total				**$ 282,862,649,806**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/22/2009 01:07 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT

daily swap activity_summary 20090422.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity

Summary

Value Date: 4/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		148,577,000,000
SNB				12,407,649,806
BOE				13,863,000,000
BOJ				$ 54,290,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 6,070,000,000
Bank of Norway				$ 7,050,000,000
Bank of Korea				$ 14,000,000,000
Total				**$ 282,862,649,806**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 4/23/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/23/2009 04:23 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090423.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 4/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		129,668,100,000	NR	
SNB				12,407,649,806		
BOE				13,863,000,000		
BOJ				$ 39,810,000,000		
NR				$ -		
RBA				3,605,000,000		
Bank of Sweden				$ 23,000,000,000		
Bank of Denmark				$ 6,070,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 14,000,000,000		
Bank of Mexico				$ 3,221,000,000		
Total				**$ 250,644,749,806**		

FX Swap Activity Summary - for 4/24/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/24/2009 11:06 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

daily swap activity_summary 20090424.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity

Summary

Value Date: 4/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		129,668,100,000
SNB				12,407,649,806
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 6,070,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 250,269,749,806**

Limit	Undrawn Available

NR

[redacted]

FX Swaps Data (4-24-09)
Douglas Bennett to: Nathan Sheets 04/24/2009 04:01 PM
Cc: Jason Miu, Michael Leahy

Nathan, please note the addition of the Bank of Mexico swap to the sheet. Have a good weekend.

FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

	Totals Across all Central Banks	Cumulative outstanding by Central Bank		
Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

04/17/09	288,832,649,806	-	13,863,000,000	54,290,000,000
04/24/09	250,269,749,806	-	13,488,000,000	39,810,000,000

DanNB	Norges B.	ECB	RBA	Riksbank	SNB	BOK	BdM
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	10,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	10,000,000,000	-	-	-	-	-
-	-	10,000,000,000	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	40,000,000,000	-	-	12,000,000,000	-	-
-	-	40,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-

-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	90,000,000,000	-	-	22,000,000,000	-	-
-	-	120,000,000,000	-	-	25,900,000,000	-	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000	-
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000	-
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000	-
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000	-
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000	-
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000	-
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000	-
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000	-
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000	-
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000	-
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000	-
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000	-
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000	-

6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000	-
6,070,000,000	5,000,000,000	129,668,100,000	3,605,000,000	23,000,000,000	12,407,649,806	14,000,000,000	3,221,000,000

Cumulative Outstanding by Tenor

Overnight 1-week 1-month 3-month

NR

NR

NR

FX Swap Activity Summary - 4/27/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/27/2009 03:06 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090427.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

N

Daily Swap Facility Activity

Summary

Value Date: 4/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		129,668,100,000
SNB				12,407,649,806
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 6,070,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 250,269,749,806**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

04/28/2009 03:53 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT

daily swap activity_summary 20090428.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity

Summary

Value Date: 4/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		129,668,100,000
SNB				12,407,649,806
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 6,070,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 250,269,749,806**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 4/29/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/29/2009 01:01 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio,

daily swap activity_summary 20090429.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity

Summary

Value Date: 4/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		129,668,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 6,070,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 249,512,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 04/30/2009 01:56 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT

daily swap activity_summary 20090430.xls

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity

Summary

Value Date: 4/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 249,301,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary - 5/1/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/01/2009 10:39 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, John Parr, Joseph Burke, Juliet Ayee-Louie, Linda Davis, Michela Leone, Maria Ambrosio, Nadia Bogachuk, Karen Venezia, Richard Dzina,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090501.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity

Summary

Value Date: 5/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 249,301,804,034**

Limit	Undrawn Available
	NR

FX Swaps Data (5-1-09)

Douglas Bennett to: Nathan Sheets 05/01/2009 11:11 AM

Cc: Jason Miu, Michael Leahy

FX Swaps Outstanding - Board.xls

Doug Bennett
Markets Group
Federal Reserve Bank of New York
212.720.2633

	Totals Across all Central Banks	Cumulative outstanding by Central Bank		
Date	Outstanding	NR	BOE	BOJ
12/07/07	-	-	-	-
12/14/07	-	-	-	-
12/21/07	14,000,000,000	-	-	-
12/28/07	24,000,000,000	-	-	-
01/04/08	24,000,000,000	-	-	-
01/11/08	24,000,000,000	-	-	-
01/18/08	24,000,000,000	-	-	-
01/25/08	24,000,000,000	-	-	-
02/01/08	24,000,000,000	-	-	-
02/08/08	24,000,000,000	-	-	-
02/15/08	10,000,000,000	-	-	-
02/22/08	10,000,000,000	-	-	-
02/29/08	-	-	-	-
03/07/08	-	-	-	-
03/14/08	-	-	-	-
03/21/08	-	-	-	-
03/28/08	21,000,000,000	-	-	-
04/04/08	21,000,000,000	-	-	-
04/11/08	36,000,000,000	-	-	-
04/18/08	36,000,000,000	-	-	-
04/25/08	36,000,000,000	-	-	-
05/02/08	36,000,000,000	-	-	-
05/09/08	52,000,000,000	-	-	-
05/16/08	52,000,000,000	-	-	-
05/23/08	62,000,000,000	-	-	-
05/30/08	62,000,000,000	-	-	-
06/06/08	62,000,000,000	-	-	-
06/13/08	62,000,000,000	-	-	-
06/20/08	62,000,000,000	-	-	-
06/27/08	62,000,000,000	-	-	-
07/04/08	62,000,000,000	-	-	-
07/11/08	62,000,000,000	-	-	-
07/18/08	62,000,000,000	-	-	-
07/25/08	62,000,000,000	-	-	-

08/01/08	62,000,000,000	-	-	-
08/08/08	62,000,000,000	-	-	-
08/15/08	67,000,000,000	-	-	-
08/22/08	67,000,000,000	-	-	-
08/29/08	62,000,000,000	-	-	-
09/05/08	62,000,000,000	-	-	-
09/12/08	62,000,000,000	-	-	-
09/19/08	132,800,000,000	-	20,800,000,000	-
09/26/08	215,522,000,000	-	40,000,000,000	29,622,000,000
10/03/08	267,190,900,000	-	51,618,000,000	29,622,000,000
10/10/08	396,478,000,000	-	93,482,000,000	49,622,000,000
10/17/08	481,530,000,000	-	85,509,000,000	49,622,000,000
10/24/08	504,412,400,000	-	73,720,000,000	70,168,000,000
10/31/08	533,563,900,000	-	72,365,000,000	70,168,000,000
11/07/08	570,166,200,000	-	58,520,000,000	114,407,000,000
11/14/08	563,440,400,000	-	53,120,000,000	114,407,000,000
11/21/08	480,485,300,000	-	45,295,000,000	96,990,000,000
11/28/08	506,818,800,000	-	54,295,000,000	96,990,000,000
12/05/08	582,324,800,000	-	50,495,000,000	127,574,000,000
12/12/08	566,050,800,000	-	46,255,000,000	127,574,000,000
12/19/08	552,050,800,000	-	46,255,000,000	127,574,000,000
12/26/08	552,050,800,000	-	46,255,000,000	127,574,000,000
01/02/09	544,473,800,000	-	33,460,000,000	122,716,000,000
01/09/09	520,264,000,000	-	33,460,000,000	118,394,000,000
01/16/09	468,695,636,800	-	32,853,000,000	106,391,000,000
01/23/09	465,321,536,800	-	32,853,000,000	106,391,000,000
01/30/09	387,447,836,800	-	23,453,000,000	84,582,000,000
02/06/09	390,078,636,800	-	27,453,000,000	84,582,000,000
02/13/09	380,229,936,800	-	16,220,000,000	82,352,000,000
02/20/09	375,447,181,249	-	16,220,000,000	82,352,000,000
02/27/09	321,214,281,249	-	15,993,000,000	70,994,000,000
03/06/09	314,850,921,573	-	15,993,000,000	70,994,000,000
03/13/09	330,116,091,774	-	15,463,000,000	73,829,000,000
03/20/09	327,727,908,240	-	15,463,000,000	73,829,000,000
03/27/09	309,917,208,240	-	14,963,000,000	61,025,000,000
04/03/09	313,259,042,785	-	14,963,000,000	61,025,000,000
04/10/09	293,499,279,941	-	14,963,000,000	54,290,000,000

04/17/09	288,832,649,806	-	13,863,000,000	54,290,000,000
04/24/09	250,269,749,806	-	13,488,000,000	39,810,000,000
05/01/09	249,301,804,034	-	13,488,000,000	39,810,000,000

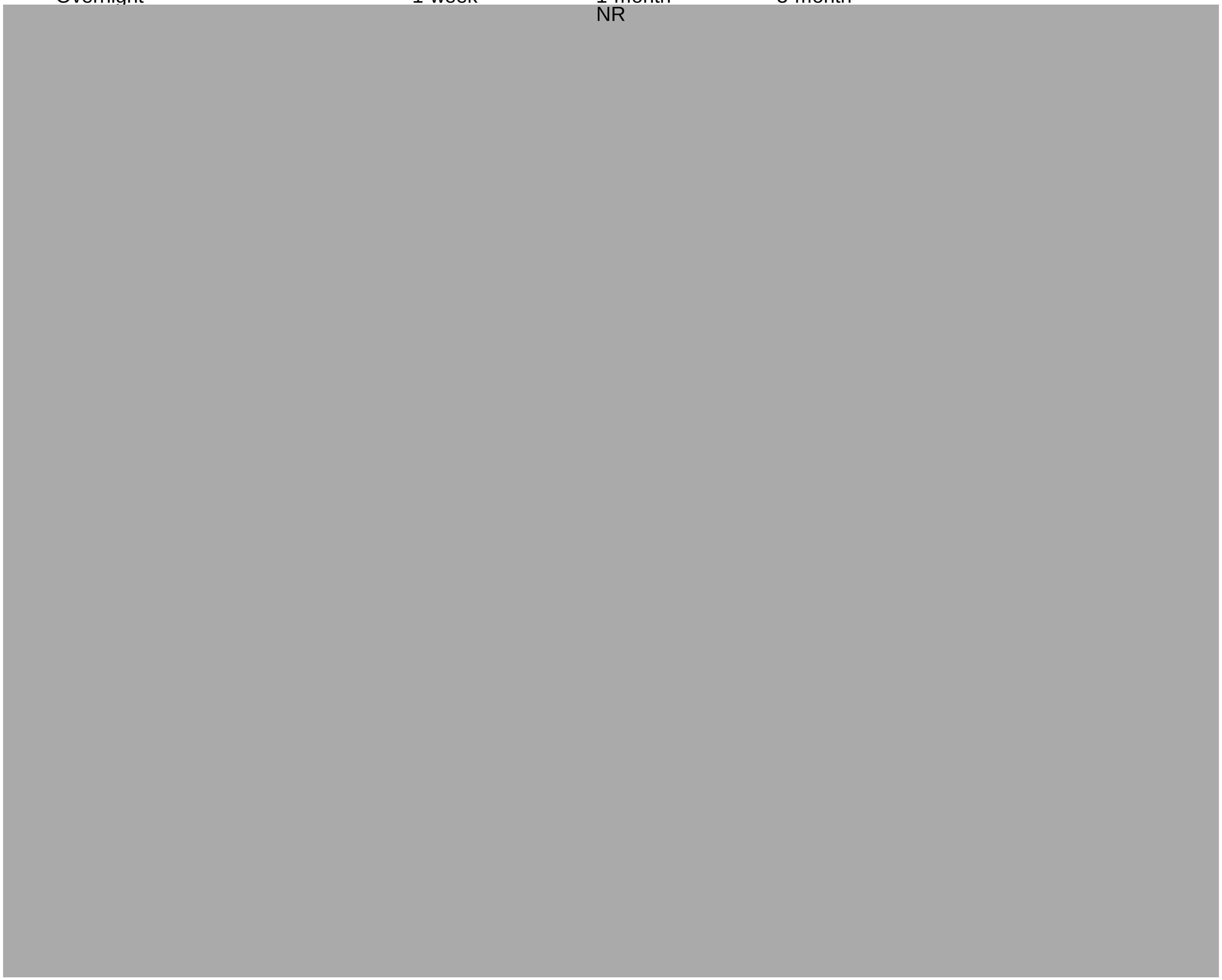
DanNB	Norges B.	ECB	RBA	Riksbank	SNB	BOK	BdM
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	10,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	20,000,000,000	-	-	4,000,000,000	-	-
-	-	10,000,000,000	-	-	-	-	-
-	-	10,000,000,000	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-	-
-	-	15,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	30,000,000,000	-	-	6,000,000,000	-	-
-	-	40,000,000,000	-	-	12,000,000,000	-	-
-	-	40,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-

-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	55,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	50,000,000,000	-	-	12,000,000,000	-	-
-	-	90,000,000,000	-	-	22,000,000,000	-	-
-	-	120,000,000,000	-	-	25,900,000,000	-	-
5,000,000,000	3,000,000,000	147,770,900,000	10,000,000,000	-	20,180,000,000	-	-
10,000,000,000	3,000,000,000	194,378,000,000	20,000,000,000	-	25,996,000,000	-	-
10,000,000,000	3,000,000,000	279,125,000,000	20,000,000,000	10,000,000,000	24,274,000,000	-	-
10,000,000,000	5,500,000,000	275,358,400,000	20,000,000,000	20,000,000,000	29,666,000,000	-	-
15,000,000,000	5,500,000,000	295,380,900,000	26,670,000,000	20,000,000,000	28,480,000,000	-	-
10,000,000,000	8,525,000,000	309,281,200,000	26,670,000,000	20,000,000,000	22,763,000,000	-	-
10,000,000,000	8,525,000,000	309,065,400,000	26,670,000,000	20,000,000,000	21,653,000,000	-	-
15,000,000,000	8,950,000,000	252,138,300,000	26,670,000,000	20,000,000,000	15,442,000,000	-	-
15,000,000,000	8,950,000,000	264,112,800,000	21,620,000,000	25,000,000,000	20,851,000,000	-	-
15,000,000,000	8,950,000,000	313,563,800,000	21,620,000,000	25,000,000,000	16,122,000,000	4,000,000,000	-
15,000,000,000	8,950,000,000	298,559,800,000	21,620,000,000	25,000,000,000	16,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,950,000,000	288,559,800,000	21,620,000,000	25,000,000,000	12,092,000,000	7,000,000,000	-
15,000,000,000	8,225,000,000	281,717,800,000	22,830,000,000	25,000,000,000	25,175,000,000	10,350,000,000	-
15,000,000,000	8,225,000,000	268,430,000,000	22,830,000,000	20,000,000,000	23,575,000,000	10,350,000,000	-
15,000,000,000	6,025,000,000	250,176,600,000	12,830,000,000	10,000,000,000	22,070,036,800	13,350,000,000	-
9,100,000,000	6,025,000,000	252,372,500,000	10,160,000,000	10,000,000,000	22,070,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	206,372,800,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	205,003,600,000	10,160,000,000	10,000,000,000	20,380,036,800	16,350,000,000	-
9,100,000,000	7,050,000,000	200,615,900,000	10,160,000,000	18,000,000,000	20,382,036,800	16,350,000,000	-
7,875,000,000	7,050,000,000	197,057,900,000	10,160,000,000	23,000,000,000	15,382,281,249	16,350,000,000	-
7,875,000,000	7,050,000,000	156,066,000,000	11,615,000,000	23,000,000,000	12,271,281,249	16,350,000,000	-
5,695,000,000	7,050,000,000	156,786,000,000	11,615,000,000	23,000,000,000	7,367,921,573	16,350,000,000	-
5,695,000,000	7,050,000,000	167,526,400,000	9,575,000,000	23,000,000,000	11,627,691,774	16,350,000,000	-
5,270,000,000	7,050,000,000	168,723,400,000	9,575,000,000	23,000,000,000	8,817,508,240	16,000,000,000	-
5,270,000,000	7,050,000,000	165,716,700,000	9,575,000,000	23,000,000,000	7,317,508,240	16,000,000,000	-
4,770,000,000	7,050,000,000	164,439,200,000	9,575,000,000	23,000,000,000	12,436,842,785	16,000,000,000	-
4,770,000,000	7,050,000,000	152,277,400,000	9,575,000,000	23,000,000,000	12,573,879,941	15,000,000,000	-

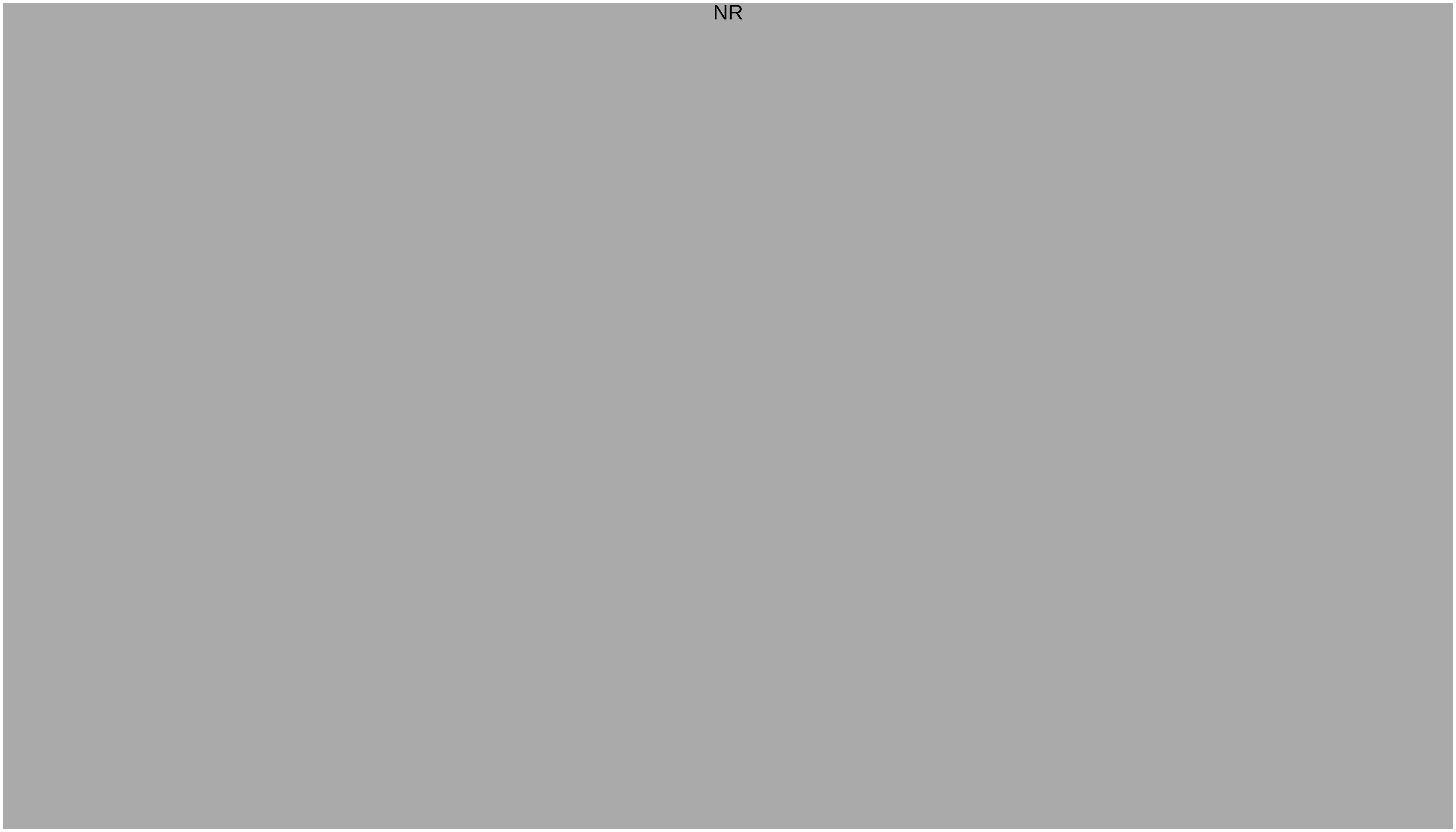
6,070,000,000	7,050,000,000	148,577,000,000	9,575,000,000	23,000,000,000	12,407,649,806	14,000,000,000	-
6,070,000,000	5,000,000,000	129,668,100,000	3,605,000,000	23,000,000,000	12,407,649,806	14,000,000,000	3,221,000,000
5,425,000,000	5,000,000,000	130,102,100,000	3,605,000,000	23,000,000,000	11,650,704,034	14,000,000,000	3,221,000,000

Cumulative Outstanding by Tenor

Overnight 1-week 1-month 3-month



NR


NR

FX Swap Activity Summary - 5/4/09

Michela Leone to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/04/2009 10:44 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090504.xls

Michela Masi Leone
Markets Group
Federal Reserve Bank of New York
michela.leone@ny.frb.org
212.720.5595

Daily Swap Facility Activity
Summary

Value Date: 5/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 249,301,804,034**

Limit	Undrawn Available

NR

FX Swap Activity Summary

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/05/2009 11:33 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, Douglas A Scrivani, Fanny Wang, Howard B Fields, John J Little, John Parr, Joseph Burke, Julie

daily swap activity_summary 20090505.xls

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity
Summary

Value Date: 5/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 249,301,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Brian J Candler to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/06/2009 10:42 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, NY MKT AC Staff, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, NY MKT

daily swap activity_summary 20090506.xlsx

Thanks,

Brian Candler
Markets Group - Financial Reporting & Management
Federal Reserve Bank of New York
brian.candler@ny.frb.org
(212) 720-2516

Daily Swap Facility Activity

Summary

Value Date: 5/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		130,102,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 39,810,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 249,301,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary for 5/7/09

Linda Davis to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

05/07/2009 03:27 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Anne Baum, Brian J Candler, Douglas A Scrivani, Fanny Wang, Howard B Fields, John J Little, John Parr, Joseph Burke, Julie

---

daily swap activity_summary 20090507.xlsx

Linda Davis
Accounting
Markets Group
212-720-1603

Daily Swap Facility Activity

Summary

Value Date: 5/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 38,610,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 23,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 244,776,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/08/2009 02:03 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090508.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity

Summary

Value Date: 5/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 38,610,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 25,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 246,776,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/11/2009 02:37 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090511.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity

Summary

Value Date: 5/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 38,610,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 25,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 246,776,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/12/2009 11:58 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090512.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity

Summary

Value Date: 5/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		126,777,100,000
SNB				11,650,704,034
BOE				13,488,000,000
BOJ				$ 38,610,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 25,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 246,776,804,034**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/13/2009 12:06 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090513.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		126,777,100,000
SNB				11,711,872,643
BOE				13,488,000,000
BOJ				$ 38,610,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 25,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 246,837,972,643**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/14/2009 02:25 PM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090514.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		124,479,100,000
SNB				11,711,872,643
BOE				13,488,000,000
BOJ				$ 38,610,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 25,000,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 244,539,972,643**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 05/15/2009 11:12 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090515.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 5/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		124,479,100,000
SNB				10,784,201,412
BOE				13,488,000,000
BOJ				$ 38,610,000,000
NR				$ -
RBA				3,605,000,000
Bank of Sweden				$ 16,500,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 14,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 235,112,301,412**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 06/01/2009 11:14 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090601.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity

Summary

Value Date: 6/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		99,727,600,000
SNB				8,784,322,707
BOE				2,488,000,000
BOJ				$ 25,006,000,000
NR				$ -
RBA				240,000,000
Bank of Sweden				$ 16,500,000,000
Bank of Denmark				$ 3,775,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 11,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 175,741,922,707**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards

06/02/2009 10:54 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

---

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090602.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity

Summary

Value Date: 6/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		99,727,600,000
SNB				8,784,322,707
BOE				2,488,000,000
BOJ				$ 25,006,000,000
NR				$ -
RBA				240,000,000
Bank of Sweden				$ 16,500,000,000
Bank of Denmark				$ 3,775,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 11,000,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 175,741,922,707**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

Mary Yee to: Kevin Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 06/03/2009 10:48 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Alejandro LaTorre, Ami Dalal, Annmarie

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090603.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		99,727,600,000		NR
SNB				8,784,322,707		
BOE				2,488,000,000		
BOJ				$ 25,006,000,000		
NR				$ -		
RBA				240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 11,000,000,000		
Bank of Mexico				$ 3,221,000,000		
Total				**$ 175,741,922,707**		

FX Swap Activity Summary

Mary Yee to: Niall E Coffey, NY Daily Risk Report, Lawrence E Mize, Brenda L Richards 06/04/2009 11:10 AM

Cc: Agata Zhang, Susmitha R Thomas, Penny Levendis, Timothy Fogarty, Karen Venezia, Richard Dzina, Amelia Moncayo, Catherine Lomax, Kevin M Henry, Bernadette Ksepka, Peter Roethel, Annmarie RoweStraker, Anthony Maglia,

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090604.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			94,559,500,000	NR	
SNB				8,784,322,707		
BOE				2,488,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 11,000,000,000		
Bank of Mexico				$ 3,221,000,000		
Total				**$ 166,113,822,707**		

Fw: FX Swap Activity Summary
Lawrence E Mize to: Kyle M Foley 06/08/2009 07:39 AM

Kyle,

Per your request, here is the most recent information we have received on swap balances.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov
----- Forwarded by Lawrence E Mize/BOARD/FRS on 06/08/2009 07:39 AM -----

Mary Yee/NY/FRS@FRS
06/05/2009 10:57 AM

To: Niall E Coffey/NY/FRS@FRS, NY Daily Risk Report/NY/FRS@FRS, Lawrence E Mize/BOARD/FRS@BOARD, Brenda L Richards/BOARD/FRS@BOARD
cc: Agata Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS, Penny Levendis/NY/FRS@FRS, Timothy Fogarty/NY/FRS@FRS, Karen Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Amelia Moncayo/NY/FRS@FRS, Catherine Lomax/NY/FRS@FRS, Kevin M Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS, Peter Roethel/NY/FRS@FRS, Annmarie RoweStraker/NY/FRS@FRS, Anthony Maglia/NY/FRS@FRS, Ashish Bhatia/NY/FRS@FRS, Douglas Bennett/NY/FRS@FRS, Jamie Pfeifer/NY/FRS@FRS, Jeffrey Moore/NY/FRS@FRS, Jeremy Forster/NY/FRS@FRS, Michal Lementowski/NY/FRS@FRS, Mwangi Gitahi/NY/FRS@FRS, Samuel Foxman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Yuliya Khurgin/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna Barnish/NY/FRS@FRS, Steven Walden/NY/FRS@FRS, Helene Lee/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna Barnish/NY/FRS@FRS, Kristina Ryan/NY/FRS@FRS, Dan Reichgott/NY/FRS@FRS, NY MKT Controllers SOMA
Subject: FX Swap Activity Summary

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090605.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity
Summary

Value Date: 6/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		94,559,500,000		NR
SNB				8,784,322,707		
BOE				2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 11,000,000,000		
Bank of Mexico				$ 3,221,000,000		
Total				**$ 166,128,822,707**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/08/2009 12:23 PM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090608.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 6/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		94,559,500,000		NR
SNB				8,784,322,707		
BOE				2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 11,000,000,000		
Bank of Mexico				$ 3,221,000,000		
Total				**$ 166,128,822,707**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 06/09/2009 11:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090609.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
<u>Summary</u>

Value Date: 6/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		94,559,500,000		NR
SNB				8,784,322,707		
BOE				2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 11,000,000,000		
Bank of Mexico				$ 3,221,000,000		
Total				**$ 166,128,822,707**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/10/2009 12:19 PM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090610.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 94,559,500,000		NR
SNB				$ 6,889,470,862		
BOE				$ 2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 11,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 164,233,970,862**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 06/11/2009 04:47 PM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090611.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 82,896,500,000		NR
SNB				$ 6,889,470,862		
BOE				$ 2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 151,570,970,862**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/12/2009 11:26 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090612.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 82,896,500,000	NR	
SNB				$ 6,889,470,862		
BOE				$ 2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 151,570,970,862**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/15/2009 11:59 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090615.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 82,896,500,000		NR
SNB				$ 3,881,111,378		
BOE				$ 2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 148,562,611,378**		

Fw: FX Swap Activity Summary

Lawrence E Mize to: Kimberly A Zaikov 06/16/2009 10:59 AM

----- Forwarded by Lawrence E Mize/BOARD/FRS on 06/16/2009 10:59 AM -----

Mary Yee/NY/FRS@FRS

05/27/2009 11:34 AM

To: Kevin Coffey/NY/FRS@FRS, NY Daily Risk Report/NY/FRS@FRS, Lawrence E Mize/BOARD/FRS@BOARD, Brenda L Richards/BOARD/FRS@BOARD

cc: Agata Zhang/NY/FRS@FRS, Susmitha R Thomas/NY/FRS@FRS, Penny Levendis/NY/FRS@FRS, Timothy Fogarty/NY/FRS@FRS, Karen Venezia/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Amelia Moncayo/NY/FRS@FRS, Catherine Lomax/NY/FRS@FRS, Kevin M Henry/NY/FRS@FRS, Bernadette Ksepka/NY/FRS@FRS, Peter Roethel/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Ami Dalal/NY/FRS@FRS, Annmarie RoweStraker/NY/FRS@FRS, Anthony Maglia/NY/FRS@FRS, Ashish Bhatia/NY/FRS@FRS, Douglas Bennett/NY/FRS@FRS, Jamie Pfeifer/NY/FRS@FRS, Jeffrey Moore/NY/FRS@FRS, Jeremy Forster/NY/FRS@FRS, Michal Lementowski/NY/FRS@FRS, Mwangi Gitahi/NY/FRS@FRS, Samuel Foxman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Yuliya Khurgin/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna Barnish/NY/FRS@FRS, Steven Walden/NY/FRS@FRS, Helene Lee/NY/FRS@FRS, Michelle H Yu/NY/FRS@FRS, Joanna Barnish/NY/FRS@FRS, Kristina Ryan/NY/FRS@FRS, Dan Reichgott/NY/FRS@FRS, NY MKT Controllers SOMA

Subject: FX Swap Activity Summary

The attached spreadsheet details FX swap activity of the temporary FCB swap lines.

daily swap activity_summary 20090527.xlsx

Mary Yee
Markets Group
Federal Reserve Bank of New York
mary.yee@ny.frb.org
212.720.5962

Daily Swap Facility Activity

Summary

Value Date: 5/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		100,572,500,000
SNB				8,784,322,707
BOE				2,488,000,000
BOJ				$ 25,006,000,000
NR				$ -
RBA				2,150,000,000
Bank of Sweden				$ 16,500,000,000
Bank of Denmark				$ 5,425,000,000
Bank of Norway				$ 5,000,000,000
Bank of Korea				$ 12,500,000,000
Bank of Mexico				$ 3,221,000,000
Total				**$ 181,646,822,707**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 06/16/2009 11:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090616.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 82,896,500,000	NR	
SNB				$ 3,881,111,378		
BOE				$ 2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 148,562,611,378**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 06/17/2009 11:31 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090617.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 6/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 82,896,500,000		NR
SNB				$ 3,881,111,378		
BOE				$ 2,503,000,000		
BOJ				$ 20,546,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 148,562,611,378**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/18/2009 11:28 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090618.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,899,400,000		NR
SNB				$ 2,888,111,378		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 121,949,511,378**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/19/2009 11:20 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090619.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/19/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,899,400,000		NR
SNB				$ 2,888,111,378		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 121,949,511,378**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/22/2009 11:29 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090622.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 6/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,899,400,000	NR	
SNB				$ 2,888,111,378		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 121,949,511,378**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/23/2009 11:18 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090623.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,899,400,000		NR
SNB				$ 2,888,111,378		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 121,949,511,378**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/24/2009 11:26 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090624.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,899,400,000		NR
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,775,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 119,430,200,320**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 06/25/2009 11:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090625.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,898,800,000		NR
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 16,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 119,584,600,320**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 06/26/2009 11:19 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090626.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,898,800,000		NR
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 114,584,600,320**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/29/2009 11:47 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090629.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 6/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,898,800,000	NR	
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 114,584,600,320**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 06/30/2009 11:36 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090630.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 6/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,898,800,000	NR	
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 114,584,600,320**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/01/2009 11:10 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090701.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 59,898,800,000		NR
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 17,923,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 10,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 114,584,600,320**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/02/2009 12:23 PM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090702.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 56,878,300,000		NR
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 9,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 109,484,100,320**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/03/2009 12:35 PM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090703.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 7/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 56,878,300,000	NR	
SNB				$ 368,800,320		
BOE				$ 2,503,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 9,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 109,484,100,320**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/06/2009 10:44 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090706.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 7/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 56,878,300,000	NR	
SNB				$ 368,800,320		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 9,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 109,494,100,320**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/07/2009 12:58 PM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090707.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 56,878,300,000		NR
SNB				$ 368,800,320		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 9,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 109,494,100,320**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/08/2009 10:49 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090708.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 7/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 56,878,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 9,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 109,144,300,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/09/2009 10:38 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090709.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 60,615,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 111,881,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/10/2009 10:19 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090710.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 60,615,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ 240,000,000		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 111,881,300,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/13/2009 11:04 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090713.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 60,615,300,000		NR
SNB				$ 19,000,000		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
RBA				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 111,641,300,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/14/2009 10:27 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090714.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 7/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 60,615,300,000		NR
SNB				$ 19,000,000		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 111,641,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/15/2009 11:13 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090715.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 60,615,300,000		NR
SNB				$ 19,000,000		
BOE				$ 2,513,000,000		
BOJ				$ 16,843,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 5,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 111,641,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/16/2009 01:12 PM
Sent by: Nadia Bogachuk @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090716.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 52,261,200,000		NR
SNB				$ 19,000,000		
BOE				$ 2,513,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 91,557,200,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/17/2009 10:30 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090717.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 52,261,200,000		NR
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 89,582,200,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/20/2009 10:05 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090720.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 7/20/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 52,261,200,000		NR
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 89,582,200,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/21/2009 09:43 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090721.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 52,261,200,000	NR	
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 89,582,200,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/22/2009 09:35 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090722.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 52,261,200,000		NR
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,930,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 89,582,200,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/23/2009 09:47 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090723.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 50,894,200,000	NR	
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 87,738,200,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/24/2009 10:29 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090724.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 50,894,200,000		NR
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 87,738,200,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/27/2009 10:31 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090727.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 50,894,200,000		NR
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 87,738,200,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/28/2009 03:07 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090728.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Restricted F.R.

Daily Swap Facility Activity
Summary

Value Date: 7/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 50,894,200,000		NR
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 87,738,200,000**		

	Value Date	Prior Day
	7/28/2009	07/27/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Refresh

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000

BdM	NR	NR	NR		NR
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		

NR

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/29/2009 10:06 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090729.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Restricted F.R.

Daily Swap Facility Activity
Summary

Value Date: 7/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 50,894,200,000	NR	
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 9,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 87,738,200,000**		

	Value Date	Prior Day										
	7/28/2009	07/27/09										

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received

Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Refresh

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000

BdM	NR	NR	NR	NR
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	

NR

[redacted]

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 07/30/2009 11:03 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090730.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Restricted F.R.

Daily Swap Facility Activity
Summary

Value Date: 7/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,252,200,000	NR	
SNB				$ 19,000,000		
BOE				$ 538,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 11,500,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 84,096,200,000**		

	Value Date	Prior Day										
	7/28/2009	07/27/09										
	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received

Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000

BdM	NR	NR	NR	NR
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	

NR

NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 07/31/2009 11:38 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090731.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 7/31/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,252,200,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 4,200,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 76,271,200,000**		

	Value Date	Prior Day
	7/28/2009	07/27/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday
						NR						

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Refresh

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000

BdM	NR	NR	NR	NR
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	

NR

NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/03/2009 11:13 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090803.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Restricted F.R.

Daily Swap Facility Activity
Summary

Value Date: 8/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,252,200,000		NR
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 4,200,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 76,271,200,000**		

	Value Date	Prior Day									
	7/28/2009	07/27/09									

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Refresh

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000

BdM		NR	NR	NR	NR
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	

NR

NR

Fw: FX Swap Activity Summary
Lawrence E Mize to: Craig Krimbill 08/05/2009 09:25 AM

FYI. This is a daily report that we get on FX swap activity. Might be interesting to trace the activity that you saw today to todays report, when received.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov

----- Forwarded by Lawrence E Mize/BOARD/FRS on 08/05/2009 09:23 AM -----

NY MKT SOMA Controllers/NY/FRS @FRS
Sent by: Mary Yee/NY/FRS@FRS

08/04/2009 10:55 AM

To: NY Daily Risk Report/NY/FRS@FRS
cc: Annmarie RoweStraker/NY/FRS@FRS, Brenda L Richards/BOARD/FRS@BOARD, Brian G Marchellos/NY/FRS@FRS, Dan Reichgott/NY/FRS@FRS, Helene Lee/NY/FRS@FRS, Joanna Barnish/NY/FRS@FRS, Kimberly A Zaikov/BOARD/FRS@BOARD, Kristina Ryan/NY/FRS@FRS, Lawrence E Mize/BOARD/FRS@BOARD, Michelle H Yu/NY/FRS@FRS
Subject: FX Swap Activity Summary

Restricted FR

daily swap activity_summary 20090804.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			$ 48,252,200,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 4,200,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 76,271,200,000**		

	Value Date	Prior Day
	7/28/2009	07/27/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received

Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000

BdM		NR		NR		NR		NR
	3,221,000,000		-		-		-	
	3,221,000,000		-		-		-	
	3,221,000,000		-		-		-	
	3,221,000,000		-		-		-	
	3,221,000,000		-		-		-	
	3,221,000,000		-		-		-	
	3,221,000,000		-		-		-	

NR

NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/05/2009 10:27 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090805.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Restricted F.R.

Daily Swap Facility Activity
Summary

Value Date: 8/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,252,200,000		NR
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 4,200,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 76,271,200,000**		

	Value Date	Prior Day										
	7/28/2009	07/27/09										
	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Refresh

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR		Riksbank	SNB	BOK
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000		-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000		-	11,500,000,000	19,000,000	8,000,000,000

BdM	NR	NR	NR		NR
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		
3,221,000,000	-	-	-		

NR

NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/07/2009 12:00 PM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090807.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,692,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 4,200,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 76,711,300,000**		

	Value Date	Prior Day
	7/28/2009	07/27/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
BOJ	Term	28	06/30/09	07/02/09	07/30/09	NR	
ECB	Term	28	06/30/09	07/02/09	07/30/09		
SNB	Term	28	06/30/09	07/02/09	07/30/09		
ECB	Term	7	07/22/09	07/23/09	07/30/09		
Riksbank	Term	84	05/06/09	05/08/09	07/31/09		
BOE	Term	28	06/30/09	07/06/09	07/31/09		
Riksbank	Term	88	05/13/09	05/15/09	08/11/09		
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		

Refresh

Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
07/20/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/21/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/22/09	89,582,200,000	-	-	538,000,000	9,113,000,000	3,930,000,000
07/23/09	87,738,200,000	(1,844,000,000)	-	538,000,000	9,113,000,000	3,453,000,000
07/24/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/27/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000
07/28/09	87,738,200,000	-	-	538,000,000	9,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	52,261,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000
1,000,000,000	50,894,200,000	-	11,500,000,000	19,000,000	8,000,000,000

BdM		NR	NR	NR	NR
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	

NR

NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/10/2009 12:02 PM

Sent by: Linda Davis @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090810.xls

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,692,300,000		NR
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 4,200,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 76,711,300,000**		

	Value Date	Prior Day									
	8/10/2009	08/07/09									

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
Riksbank	Term	88	05/13/09	05/15/09	08/11/09	NR	
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
ECB	Term	7	08/05/09	08/06/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		
Riksbank	Term	84	07/29/09	07/31/09	10/23/09		

	Totals Across all Central Banks		Cumulative outstanding by Central Bank				Refresh
Date	Outstanding	One-day change	NR		BOE	BOJ	DanNB
07/31/09	76,271,200,000	(7,825,000,000)		-	13,000,000	8,113,000,000	3,453,000,000
08/03/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/04/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/05/09	76,271,200,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/06/09	76,711,300,000	440,100,000		-	13,000,000	8,113,000,000	3,453,000,000
08/07/09	76,711,300,000	-		-	13,000,000	8,113,000,000	3,453,000,000
08/10/09	76,711,300,000	-		-	13,000,000	8,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,692,300,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,692,300,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,692,300,000	-	4,200,000,000	19,000,000	8,000,000,000

					NR
BdM		NR	NR	NR	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	
	3,221,000,000	-	-	-	

NR

NR

Fw: FX Swap Activity Summary
Lawrence E Mize to: Jennifer H Judge 08/10/2009 04:40 PM

Jennifer:

Here is the latest FX swap activity report, which shows the balance by currency.

Lawrence E. Mize
Financial Project Leader
Division of Reserve Bank Operations and Payment Systems
Board of Governors of the Federal Reserve System
(202) 452-5232
FAX (202) 452-6474
e-mail: lawrence.e.mize@frb.gov
----- Forwarded by Lawrence E Mize/BOARD/FRS on 08/10/2009 04:38 PM -----

NY MKT SOMA Controllers /NY/FRS @FRS
Sent by: Linda Davis/NY/FRS@FRS

08/10/2009 12:02 PM

To NY Daily Risk Report/NY/FRS@FRS
cc Annmarie RoweStraker/NY/FRS@FRS, Brenda L Richards/BOARD/FRS@BOARD, Brian G Marchellos/NY/FRS@FRS, Dan Reichgott/NY/FRS@FRS, Helene Lee/NY/FRS@FRS, Joanna Barnish/NY/FRS@FRS, Kimberly A Zaikov/BOARD/FRS@BOARD, Kristina Ryan/NY/FRS@FRS, Lawrence E Mize/BOARD/FRS@BOARD, Michelle H Yu/NY/FRS@FRS
Subject FX Swap Activity Summary

Restricted FR

daily swap activity_summary 20090810.xls

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,692,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 4,200,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 76,711,300,000**		

	Value Date	Prior Day
	8/10/2009	08/07/09

	Overnight				Term				Total Par			Cumulative Int
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change	Yesterday

NR

terest Received	
Today	Change
	NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size_Alloted	Size_Fed_Interest
Riksbank	Term	88	05/13/09	05/15/09	08/11/09	NR	
ECB	Term	84	05/19/09	05/21/09	08/13/09		
BOJ	Term	84	05/19/09	05/21/09	08/13/09		
BOK	Term	84	05/19/09	05/21/09	08/13/09		
ECB	Term	7	08/05/09	08/06/09	08/13/09		
BOE	Term	84	05/19/09	05/22/09	08/14/09		
BOK	Term	84	05/26/09	05/28/09	08/20/09		
DanNB	Term	28	07/21/09	07/23/09	08/20/09		
ECB	Term	28	07/28/09	07/30/09	08/27/09		
BOJ	Term	28	07/28/09	07/30/09	08/27/09		
SNB	Term	28	07/28/09	07/30/09	08/27/09		
BOK	Term	84	06/09/09	06/11/09	09/03/09		
BOJ	Term	84	06/16/09	06/18/09	09/10/09		
SNB	Term	84	06/16/09	06/18/09	09/10/09		
ECB	Term	84	06/16/09	06/18/09	09/10/09		
BOK	Term	84	06/30/09	07/02/09	09/24/09		
BOK	Term	84	07/07/09	07/09/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		
Riksbank	Term	84	07/29/09	07/31/09	10/23/09		

Refresh

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
07/31/09	76,271,200,000	(7,825,000,000)	-	13,000,000	8,113,000,000	3,453,000,000
08/03/09	76,271,200,000	-	-	13,000,000	8,113,000,000	3,453,000,000
08/04/09	76,271,200,000	-	-	13,000,000	8,113,000,000	3,453,000,000
08/05/09	76,271,200,000	-	-	13,000,000	8,113,000,000	3,453,000,000
08/06/09	76,711,300,000	440,100,000	-	13,000,000	8,113,000,000	3,453,000,000
08/07/09	76,711,300,000	-	-	13,000,000	8,113,000,000	3,453,000,000
08/10/09	76,711,300,000	-	-	13,000,000	8,113,000,000	3,453,000,000

Refresh

Norges B.	ECB	NR	Riksbank	SNB	BOK
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,252,200,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,692,300,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,692,300,000	-	4,200,000,000	19,000,000	8,000,000,000
1,000,000,000	48,692,300,000	-	4,200,000,000	19,000,000	8,000,000,000

BdM	NR	NR	NR	NR
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	

NR

NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/11/2009 10:57 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090811.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,692,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 75,211,300,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/12/2009 10:59 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090812.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 48,692,300,000		NR
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 8,113,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 8,000,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 75,211,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/13/2009 11:39 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090813.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 49,424,300,000		NR
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 6,700,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 69,141,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/14/2009 10:46 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090814.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 8/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 49,424,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 6,700,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 69,141,300,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/17/2009 10:12 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090817.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 49,424,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 6,700,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 69,141,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/18/2009 11:22 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090818.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 49,424,300,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 6,700,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 69,141,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/19/2009 11:05 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090819.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/19/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 49,424,300,000		NR
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 3,453,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 6,700,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 69,141,300,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/20/2009 04:21 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090820.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/20/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 42,536,000,000
SNB				$ 19,000,000
BOE				$ 13,000,000
BOJ				$ 2,611,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 5,800,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 60,210,000,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/21/2009 11:10 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090821.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 8/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 42,536,000,000
SNB				$ 19,000,000
BOE				$ 13,000,000
BOJ				$ 2,611,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 5,800,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 60,210,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/24/2009 10:28 AM

Sent by: Mary Yee@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090824.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 42,536,000,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 60,210,000,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/25/2009 11:05 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090825.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 42,536,000,000		NR
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 60,210,000,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/26/2009 09:52 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090826.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 8/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 42,536,000,000	NR	
SNB				$ 19,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,611,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 60,210,000,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 08/27/2009 02:14 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090827.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB	NR			$ 46,112,000,000	NR	
SNB				$ 10,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,121,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 63,287,000,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/28/2009 10:58 AM
Sent by: Mary Yee@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090828.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 46,112,000,000		NR
SNB				$ 10,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,121,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 63,287,000,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 08/31/2009 01:22 PM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090831.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 8/31/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 46,112,000,000	NR	
SNB				$ 10,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,121,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 63,287,000,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/01/2009 11:59 AM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090901.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 9/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 46,112,000,000	NR	
SNB				$ 10,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,121,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 63,287,000,000**		

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 09/02/2009 10:58 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090902.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 9/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 46,112,000,000	NR	
SNB				$ 10,000,000		
BOE				$ 13,000,000		
BOJ				$ 2,121,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 2,310,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 5,800,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 63,287,000,000**		

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/03/2009 10:22 AM
Sent by: Linda Davis@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090903.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,632,000,000
SNB				$ 10,000,000
BOE				$ 13,000,000
BOJ				$ 2,121,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,607,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 09/04/2009 12:26 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090904.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,632,000,000
SNB				$ 10,000,000
BOE				$ 13,000,000
BOJ				$ 2,121,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,607,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/08/2009 12:39 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090908.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/8/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 45,632,000,000
SNB				$ 10,000,000
BOE				$ 13,000,000
BOJ				$ 2,121,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,607,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 09/09/2009 11:00 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090909.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,632,000,000
SNB				$ 10,000,000
BOE				$ 13,000,000
BOJ				$ 2,121,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,607,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/10/2009 12:39 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090910.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,217,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,101,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/11/2009 02:21 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090911.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,217,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,101,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/14/2009 04:13 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090914.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,217,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,101,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/15/2009 11:33 AM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090915.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,217,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,101,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/16/2009 09:49 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090916.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 45,217,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 2,310,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 61,101,000,000**

Limit	Undrawn Available
	NR

[redacted]

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/17/2009 09:44 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090917.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 44,967,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 59,121,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 09/18/2009 01:39 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090918.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 44,967,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 59,121,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 09/21/2009 10:00 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090921.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 44,967,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 59,121,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/22/2009 09:46 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090922.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 9/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change		Total Amount Outstanding
ECB		NR		$	44,967,300,000
NR				$	0
BOE				$	13,000,000
BOJ				$	2,040,000,000
NR				$	-
				$	-
Bank of Sweden				$	2,700,000,000
Bank of Denmark				$	580,000,000
Bank of Norway				$	1,000,000,000
Bank of Korea				$	4,600,000,000
Bank of Mexico				$	3,221,000,000
NR				$	-
				$	-
				$	-
Total				**$**	**59,121,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 09/23/2009 11:25 AM

Sent by: Nadia Rybakov@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090923.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 44,967,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 2,040,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,600,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 59,121,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 09/24/2009 04:01 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20090924.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 9/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 43,662,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 56,756,300,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/25/2009 10:44 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090925.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 43,662,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 56,756,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/28/2009 09:17 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090928.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 9/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 43,662,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 56,756,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/29/2009 11:20 AM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090929.xls

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Restricted F.R.

Daily Swap Facility Activity
Summary

Value Date: 9/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding	Limit	Undrawn Available
ECB		NR		$ 43,662,300,000	NR	
NR				$ 0		
BOE				$ 13,000,000		
BOJ				$ 1,530,000,000		
NR				$ -		
				$ -		
Bank of Sweden				$ 2,700,000,000		
Bank of Denmark				$ 580,000,000		
Bank of Norway				$ 1,000,000,000		
Bank of Korea				$ 4,050,000,000		
Bank of Mexico				$ 3,221,000,000		
NR				$ -		
				$ -		
				$ -		
Total				**$ 56,756,300,000**		

	Value Date	Prior Day
	9/29/2009	09/28/09

	Overnight				Term				Total Par		
	Par received	Par lent out	Net change	Outstanding	Par received	Par lent out	Net change	Outstanding	Yesterday	Today	Change

NR

Cumulative Interest Received		
Yesterday	Today	Change

NR

Central Bank	Term	Num_Days	Auction	Settlement	Maturity	Size Alloted	Size Fed Interest
BOK	Term	84	07/07/09	07/09/09	10/01/09	NR	
ECB	Term	7	09/23/09	09/24/09	10/01/09		
ECB	Term	84	07/14/09	07/16/09	10/08/09		
NOK	Term	84	07/14/09	07/16/09	10/08/09		
BOJ	Term	84	07/14/09	07/16/09	10/08/09		
DanNB	Term	28	09/15/09	09/17/09	10/15/09		
BdM	Term	88	07/16/09	07/20/09	10/16/09		
BOJ	Term	28	09/18/09	09/24/09	10/22/09		
Riksbank	Term	84	07/29/09	07/31/09	10/23/09		
ECB	Term	84	08/11/09	08/13/09	11/05/09		
BOJ	Term	84	08/11/09	08/13/09	11/05/09		
BOK	Term	84	08/11/09	08/13/09	11/05/09		
BOE	Term	84	08/11/09	08/14/09	11/06/09		
BOK	Term	84	08/18/09	08/20/09	11/12/09		
BOK	Term	85	09/01/09	09/03/09	11/27/09		
BOJ	Term	84	09/09/09	09/10/09	12/03/09		
BOK	Term	84	09/22/09	09/24/09	12/17/09		

	Totals Across all Central Banks		Cumulative outstanding by Central Bank			
Date	Outstanding	One-day change	NR	BOE	BOJ	DanNB
09/21/09	59,121,300,000	-	-	13,000,000	2,040,000,000	580,000,000
09/22/09	59,121,300,000	-	-	13,000,000	2,040,000,000	580,000,000
09/23/09	59,121,300,000	-	-	13,000,000	2,040,000,000	580,000,000
09/24/09	56,756,300,000	(2,365,000,000)	-	13,000,000	1,530,000,000	580,000,000
09/25/09	56,756,300,000	-	-	13,000,000	1,530,000,000	580,000,000
09/28/09	56,756,300,000	-	-	13,000,000	1,530,000,000	580,000,000
09/29/09	56,756,300,000	-	-	13,000,000	1,530,000,000	580,000,000

Refresh

Refresh

Norges B.	ECB	NR		Riksbank	SNB	BOK
1,000,000,000	44,967,300,000	-	2,700,000,000		0	4,600,000,000
1,000,000,000	44,967,300,000	-	2,700,000,000		0	4,600,000,000
1,000,000,000	44,967,300,000	-	2,700,000,000		0	4,600,000,000
1,000,000,000	43,662,300,000	-	2,700,000,000		0	4,050,000,000
1,000,000,000	43,662,300,000	-	2,700,000,000		0	4,050,000,000
1,000,000,000	43,662,300,000	-	2,700,000,000		0	4,050,000,000
1,000,000,000	43,662,300,000	-	2,700,000,000		0	4,050,000,000

BdM	NR	NR	NR	NR
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	
3,221,000,000	-	-	-	

NR

NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 09/30/2009 10:00 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20090930.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 9/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 43,662,300,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 4,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 56,756,300,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/01/2009 01:49 PM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091001.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 37,736,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 49,830,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 10/02/2009 01:42 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091002.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 10/2/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 37,736,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 49,830,800,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/05/2009 11:05 AM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091005.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 37,736,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 49,830,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 10/06/2009 09:40 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091006.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 10/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 37,736,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 49,830,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/07/2009 10:37 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091007.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 10/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 37,736,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,530,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
Bank of Norway				$ 1,000,000,000
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 49,830,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/08/2009 03:13 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091008.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 32,617,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
NR				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 43,626,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/09/2009 11:56 AM
Sent by: Linda Davis@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091009.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 10/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 32,617,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
NR				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 43,626,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/13/2009 10:20 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091013.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 32,617,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
NR				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 43,626,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/14/2009 10:39 AM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091014.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 32,617,800,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
Bank of Denmark				$ 580,000,000
NR				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 43,626,800,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/15/2009 02:21 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091015.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 31,207,600,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
NR				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 41,636,600,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 10/16/2009 10:24 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091016.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 31,207,600,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
NR				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 41,636,600,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/19/2009 02:03 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091019.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 10/19/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 31,207,600,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
NR				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 41,636,600,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 10/20/2009 01:56 PM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091020.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 10/20/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 31,207,600,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
NR				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 41,636,600,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/21/2009 11:32 AM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091021.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 31,207,600,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 1,445,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
NR				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 41,636,600,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/22/2009 09:29 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091022.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 25,710,500,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
Bank of Sweden				$ 2,700,000,000
NR				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 35,629,500,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/23/2009 09:59 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091023.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 25,710,500,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 32,929,500,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/26/2009 09:14 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091026.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/26/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 25,710,500,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 32,929,500,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 10/27/2009 12:35 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091027.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 25,710,500,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 32,929,500,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 10/28/2009 11:16 AM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091028.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 25,710,500,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 32,929,500,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 10/29/2009 12:00 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR


daily swap activity_summary 20091029.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 24,665,400,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 31,884,400,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 10/30/2009 10:37 AM

Sent by: Nadia Rybakov@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091030.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 24,665,400,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 31,884,400,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/02/2009 10:04 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091030.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 10/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB	NR			$ 24,665,400,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 31,884,400,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/03/2009 12:48 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091103.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 24,665,400,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 31,884,400,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/04/2009 09:25 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091104.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 24,665,400,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 935,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 3,050,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 31,884,400,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/05/2009 09:36 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091105.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 11/5/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 23,189,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,850,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 29,088,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/06/2009 12:58 PM
Sent by: Linda Davis@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091106.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/6/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 23,189,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,850,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 29,088,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/09/2009 10:23 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091109.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 23,189,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,850,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 29,088,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/10/2009 01:12 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091110.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 23,189,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,850,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 29,088,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/12/2009 01:55 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091112.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/12/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 22,979,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 28,278,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/13/2009 11:35 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091113.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/13/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 22,979,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 28,278,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/16/2009 01:12 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091116.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 11/16/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 22,979,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 28,278,000,000**

Limit	Undrawn Available

NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/17/2009 03:48 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091117.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/17/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 22,979,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 28,278,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/18/2009 12:23 PM
Sent by: Linda Davis@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091118.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 22,979,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 815,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 28,278,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/19/2009 01:03 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091119.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/19/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 20,912,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 25,811,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/20/2009 10:32 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091120.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/20/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 20,912,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 25,811,000,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/23/2009 12:21 PM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091123.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 20,912,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 25,811,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/24/2009 11:05 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091124.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 20,912,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 25,811,000,000**

Limit	Undrawn Available
NR	

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 11/25/2009 10:05 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

< daily swap activity_summary 20091125.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/25/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 20,912,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 1,250,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 25,811,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/27/2009 09:41 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091127.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 11/27/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 18,939,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 23,038,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 11/30/2009 10:09 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091130.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 11/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change		Total Amount Outstanding
ECB		NR		$	18,939,000,000
NR				$	0
BOE				$	13,000,000
BOJ				$	415,000,000
NR				$	-
				$	-
				$	-
				$	-
				$	-
Bank of Korea				$	450,000,000
Bank of Mexico				$	3,221,000,000
NR				$	-
				$	-
				$	-
Total				**$**	**23,038,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/01/2009 04:13 PM

Sent by: Michael A Perez @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091201.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/1/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 18,939,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 23,038,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/02/2009 11:07 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091202.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/2/09

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 18,939,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 415,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 23,038,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/03/2009 12:03 PM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091203.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/3/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 12,589,000,000
NR				$ 0
BOE				$ 13,000,000
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 16,518,000,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/04/2009 03:27 PM
Sent by: Michael A Perez @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091204.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 12/4/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 12,589,000,000
NR				$ 0
BOE				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 16,505,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/07/2009 01:00 PM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091207.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 12/7/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 12,589,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 16,505,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/08/2009 11:10 AM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091208.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/8/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 12,589,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 16,505,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/09/2009 12:03 PM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

< daily swap activity_summary 20091209.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 12/9/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 12,589,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 16,505,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/10/2009 12:50 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091210.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/10/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 10,576,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 14,492,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/11/2009 12:39 PM

Sent by: Linda Davis@FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091211.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/11/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 10,576,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 14,492,000,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/14/2009 12:57 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091214.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 12/14/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 10,576,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 14,492,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/15/2009 12:18 PM
Sent by: Douglas Bennett @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091215.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/15/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 10,576,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 14,492,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/16/2009 10:04 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091216.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
<u>Summary</u>

Value Date: 12/16/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 10,576,000,000
NR				$ 0
				$ -
BOJ				$ 245,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ 450,000,000
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 14,492,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/17/2009 10:43 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091217.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/17/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 8,606,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Korea				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 12,372,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/18/2009 09:32 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091218.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/18/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 8,606,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 12,372,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/21/2009 11:04 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091221.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/21/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 8,606,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 12,372,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/22/2009 10:48 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091222.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 12/22/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 8,606,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 12,372,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/23/2009 11:31 AM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091223.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/23/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB	NR			$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/24/2009 09:52 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091224.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 12/24/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/28/2009 09:51 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091228.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/28/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 12/29/2009 10:16 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091229.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/29/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/30/2009 12:21 PM
Sent by: Douglas Bennett @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20091230.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 12/30/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 12/31/2009 03:54 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20091231.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 12/31/09

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/04/2010 11:16 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100104.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/4/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 01/05/2010 01:45 PM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20100105.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/5/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/06/2010 10:36 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100106.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/6/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 6,506,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 10,272,000,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/07/2010 01:01 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100107.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/7/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 5,350,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 9,116,000,000**

Limit	**Undrawn Available**
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/08/2010 10:12 AM
Sent by: Anna Amstislavskaya @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100108.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/8/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 5,350,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 9,116,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/11/2010 01:34 PM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100111.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 1/11/10

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 5,350,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico				$ 3,221,000,000
NR				$ -
				$ -
				$ -
Total				**$ 9,116,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 01/12/2010 11:49 AM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20100112.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/12/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB	NR			$ 5,350,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Bank of Mexico	$ -	$ 3,221,000,000	$ (3,221,000,000)	$ -
NR	NR			$ -
				$ -
				$ -
Total				**$ 5,895,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/13/2010 09:37 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100113.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/13/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 5,350,000,000
NR				$ 0
				$ -
BOJ				$ 545,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 5,895,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/14/2010 10:33 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20100114.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 1/14/10

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 1,150,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 1,250,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/15/2010 11:15 AM
Sent by: Linda Davis @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20100115.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/15/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 1,150,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 1,250,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers   to: NY Daily Risk Report   01/19/2010 10:24 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100119.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/19/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 1,150,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 1,250,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 01/20/2010 01:20 PM

Sent by: Douglas Bennett @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100120.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/20/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 1,150,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 1,250,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/21/2010 11:47 AM
Sent by: Linda Davis@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100121.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/21/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 75,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 175,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/22/2010 10:59 AM
Sent by: Linda Davis@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100122.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/22/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
ECB		NR		$ 75,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 175,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 01/26/2010 09:54 AM

Sent by: Nadia Rybakov @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100126.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity
Summary

Value Date: 1/26/10

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 75,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 175,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/27/2010 09:40 AM
Sent by: Zindzi L McCormick @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20100127.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/27/10

Counterparty	**Par Lent Out (Drawings)**	**Par Received (Repayments)**	**Net Change**	**Total Amount Outstanding**
ECB		NR		$ 75,000,000
NR				$ 0
				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 175,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers   to: NY Daily Risk Report   01/28/2010 10:34 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100128.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/28/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 01/29/2010 10:22 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100128.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/28/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

RESENT: FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 01/29/2010 10:23 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

Corrected file

daily swap activity_summary 20100129.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 1/29/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 02/01/2010 10:57 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 2010201.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

c

Summary

Value Date: 2/1/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 02/02/2010 11:43 AM
Sent by: Nadia Rybakov @FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20100202.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 2/2/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary
NY MKT SOMA Controllers to: NY Daily Risk Report 02/03/2010 11:23 AM
Sent by: Douglas Bennett@FRS
Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100203.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 2/3/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 02/04/2010 03:53 PM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100204.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 2/4/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 02/05/2010 10:19 AM

Sent by: Zindzi L McCormick @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

Restricted FR

daily swap activity_summary 20100205.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 2/5/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR		NR		$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR

FX Swap Activity Summary

NY MKT SOMA Controllers to: NY Daily Risk Report 02/08/2010 10:53 AM

Sent by: Anna Amstislavskaya @FRS

Cc: Annmarie RoweStraker, Brenda L Richards, Brian G Marchellos, Dan Reichgott, Helene Lee, Joanna Barnish, Kimberly A Zaikov, Kristina Ryan, Lawrence E Mize, Michelle H Yu

---

Restricted FR

daily swap activity_summary 20100208.xlsx

Markets - SOMA/CBIAS Controllers
Federal Reserve Bank of New York
33 Liberty Street - 9th Floor
Tel: 212-720-5467
Fax: 212-720-6843

Daily Swap Facility Activity

Summary

Value Date: 2/8/10

Counterparty	Par Lent Out (Drawings)	Par Received (Repayments)	Net Change	Total Amount Outstanding
NR	NR			$ -
NR				$ 0
NR				$ -
BOJ				$ 100,000,000
NR				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
				$ -
Total				**$ 100,000,000**

Limit	Undrawn Available
	NR