



Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities 11-14-08

Rita C Proctor to: Chairman's Email

11/14/2008 03:19 PM

Sent by: **Marie L Spicer**

----- Forwarded by Marie L Spicer/BOARD/FRS on 11/14/2008 03:18 PM -----

Warren

Hrung/NY/FRS@FRS

11/14/2008 03:03
PM

To Timothy Geithner/NY/FRS@FRS, Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, James White/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 11-14-08

RESTRICTED F.R.

Contains PDCF and TSLF collateral information



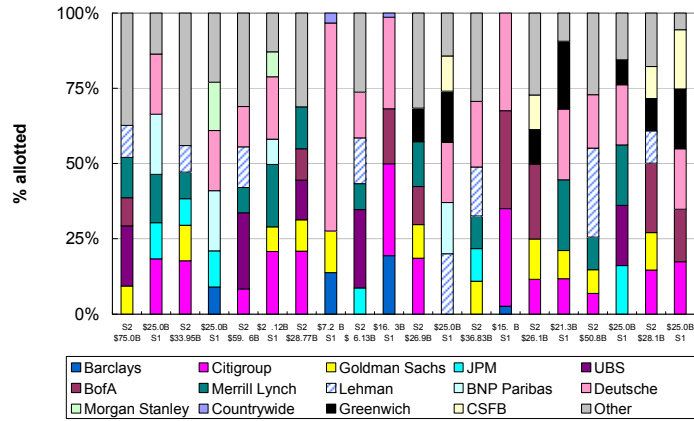
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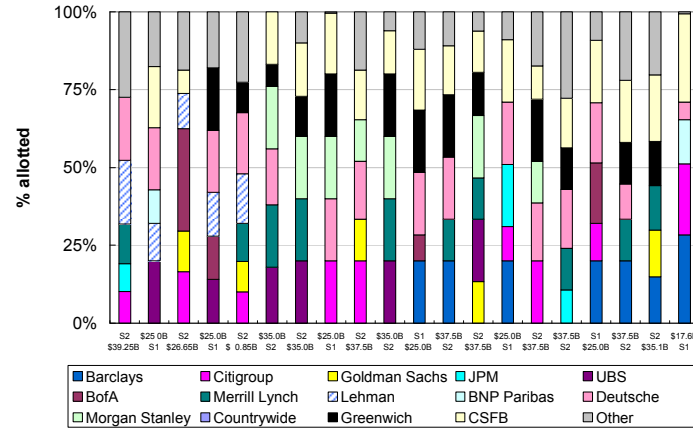
Warren B. Hung
Analytical Development
Markets Group
Federal Reserve Bank of New York
(212) 720 - 6054

Restricted F.R. Fed Facility Utilization Across Institutions-CONFIDENTIAL

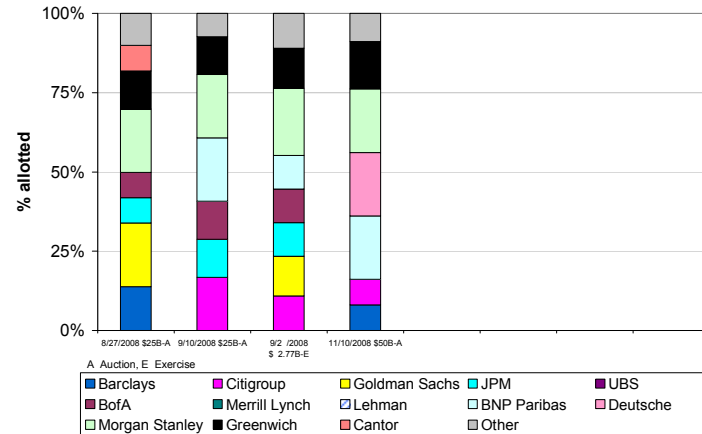
TSLF Utilization Across Institutions, #1-20



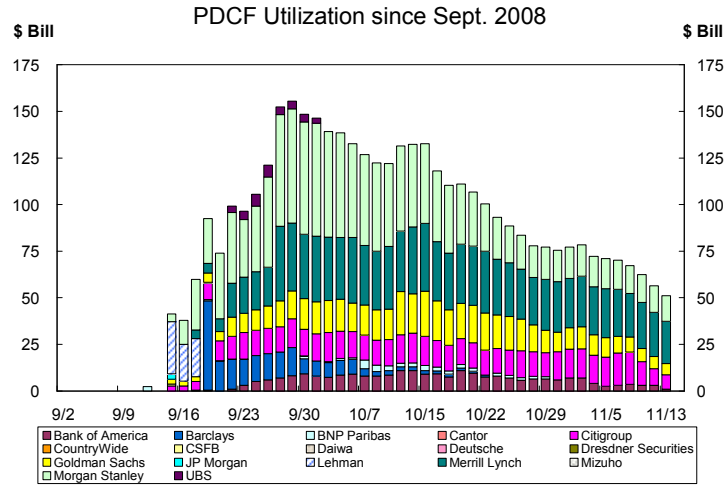
TSLF Utilization Across Institutions, #21-40



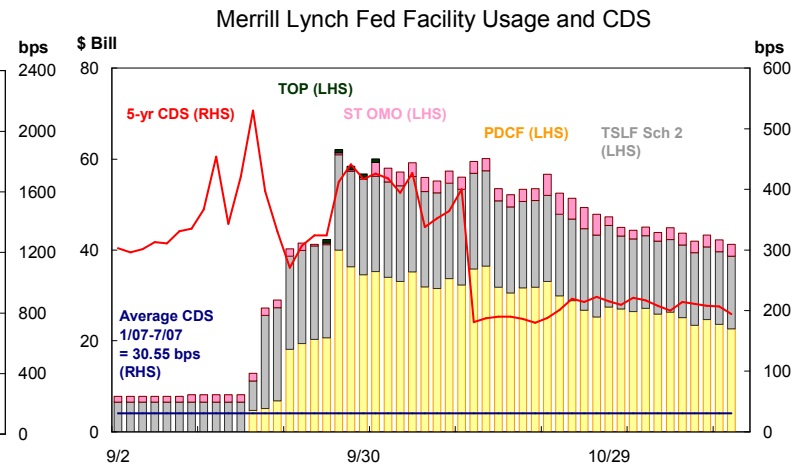
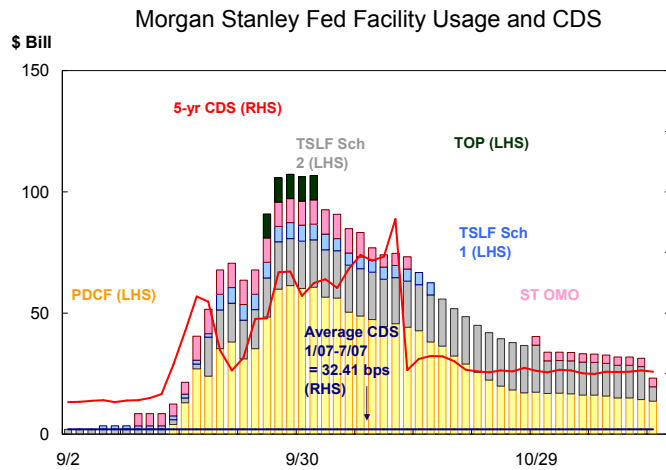
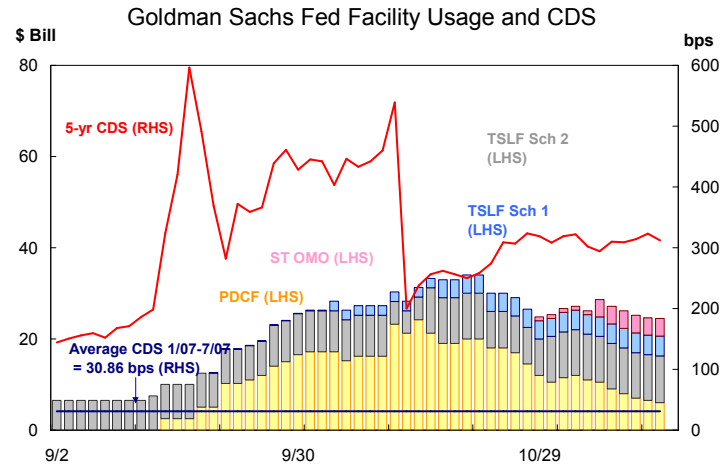
TOP Awards Across Institutions



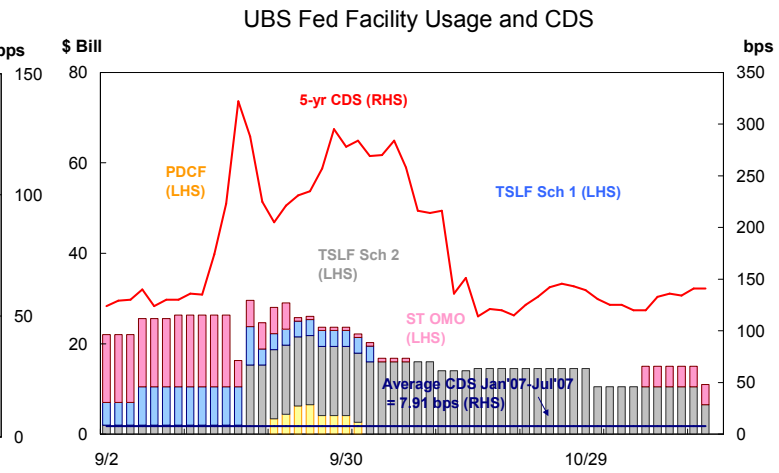
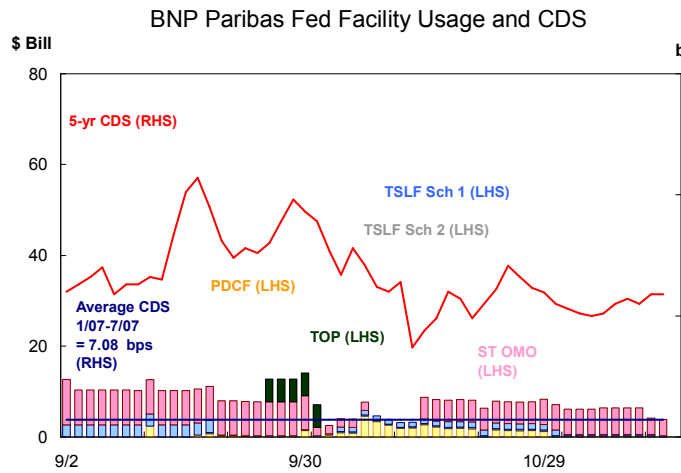
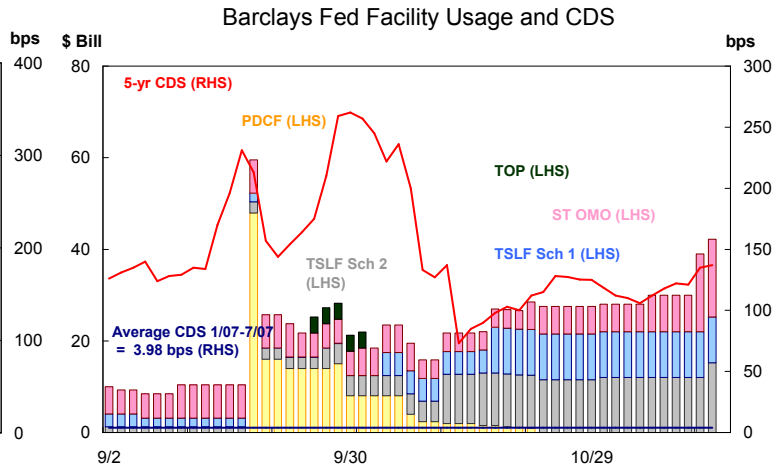
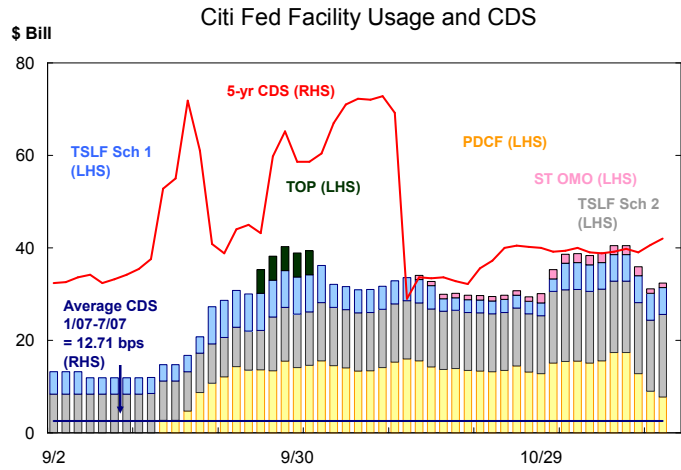
**Restricted F.R.
Fed Facility Utilization Across Institutions-CONFIDENTIAL**



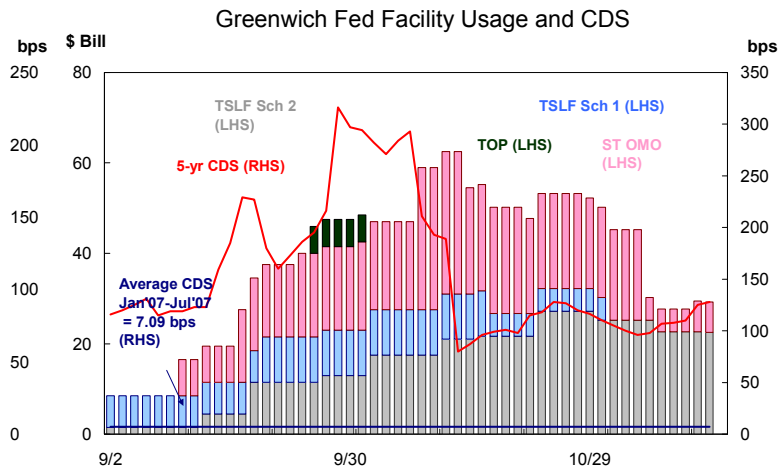
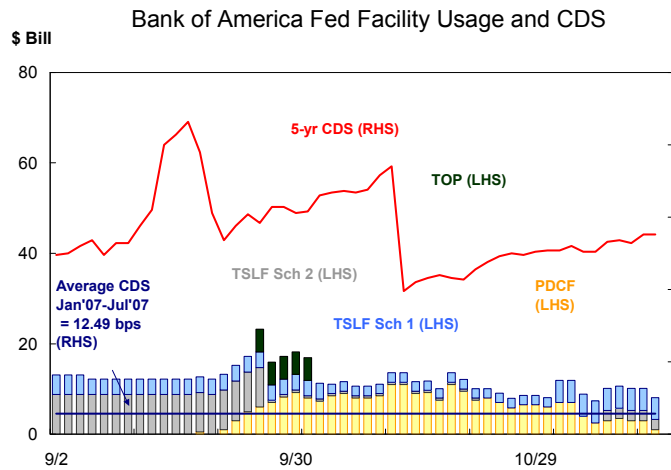
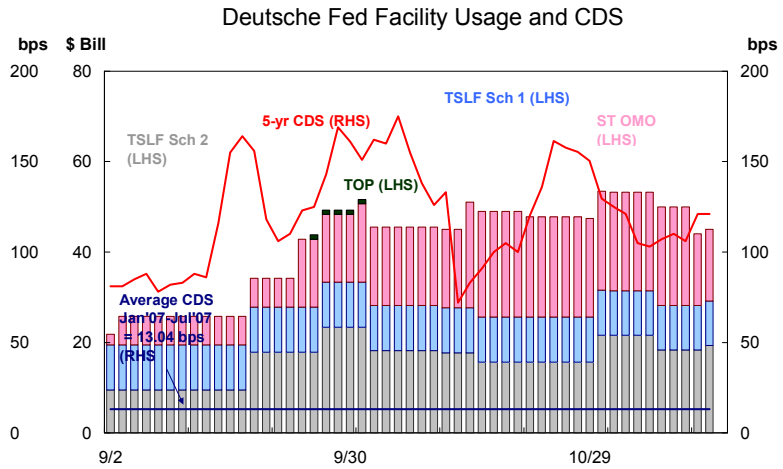
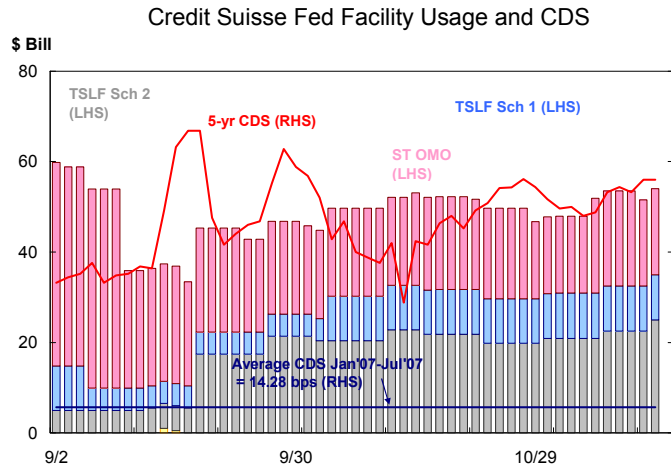
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Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL



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Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities 12-1-08

Rita C Proctor to: Chairman's Email

12/01/2008 03:20 PM

Sent by: **Marie L Spicer**

----- Forwarded by Marie L Spicer/BOARD/FRS on 12/01/2008 03:19 PM -----

Warren

Hrung/NY/FRS@FRS

S

12/01/2008 03:17
PM

To Timothy Geithner/NY/FRS@FRS, Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Chris Stiehm/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, James White/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 12-1-08

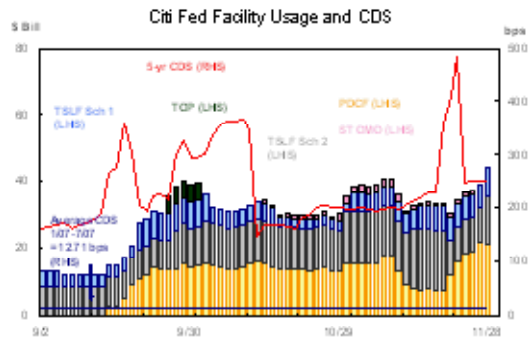
RESTRICTED F .R.

Contains PDCF and TSLF collateral information



Market Monitoring Metrics 12-1-08.doc

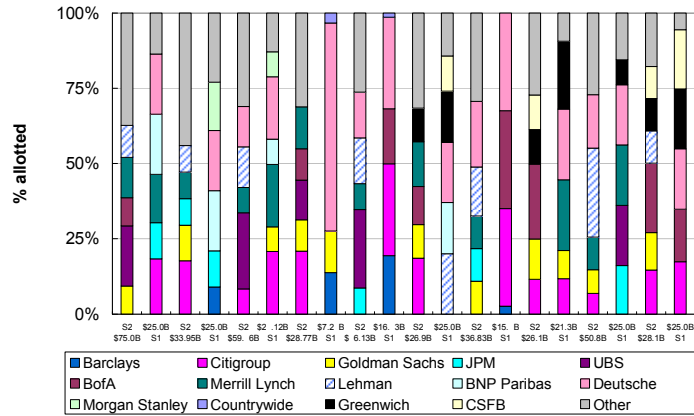
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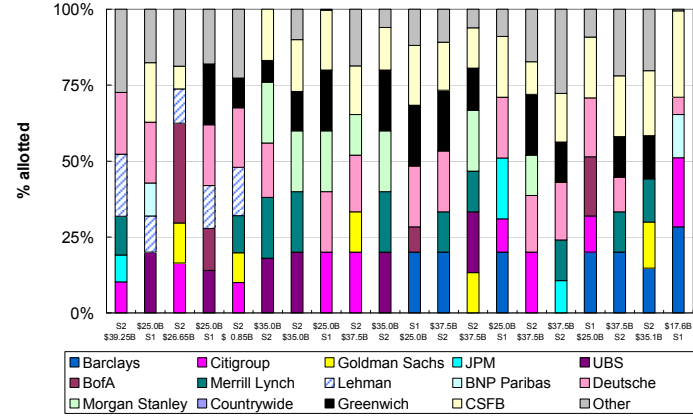
Warren B. Hung
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Restricted F.R. Fed Facility Utilization Across Institutions-CONFIDENTIAL

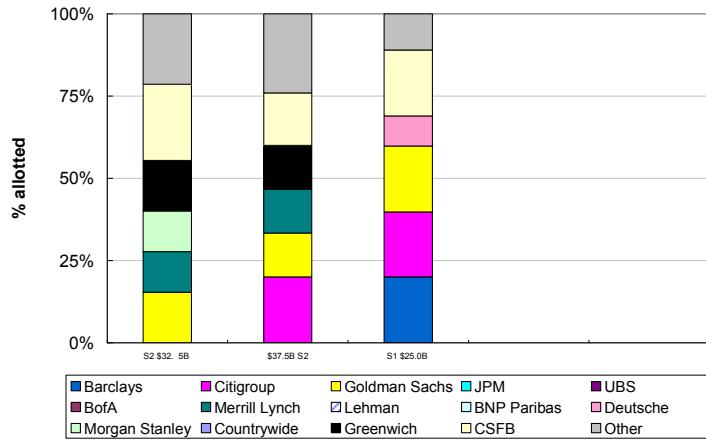
TSLF Utilization Across Institutions, #1-20



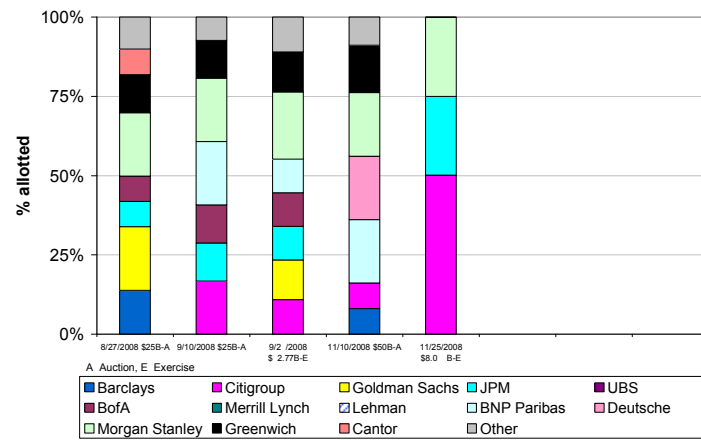
TSLF Utilization Across Institutions, #21-40



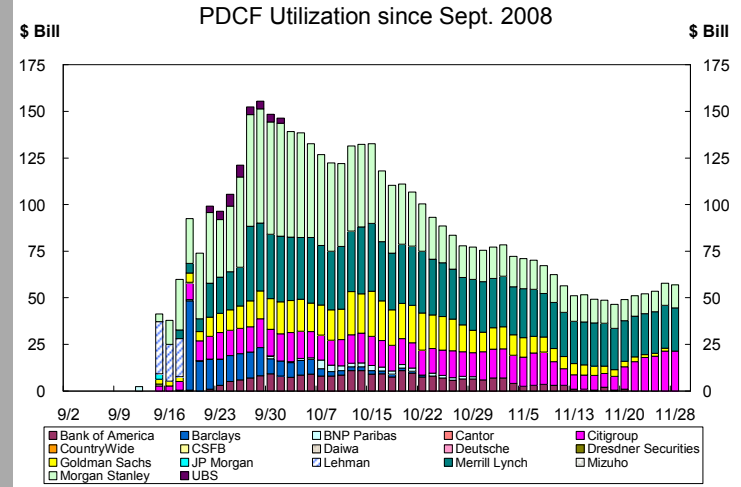
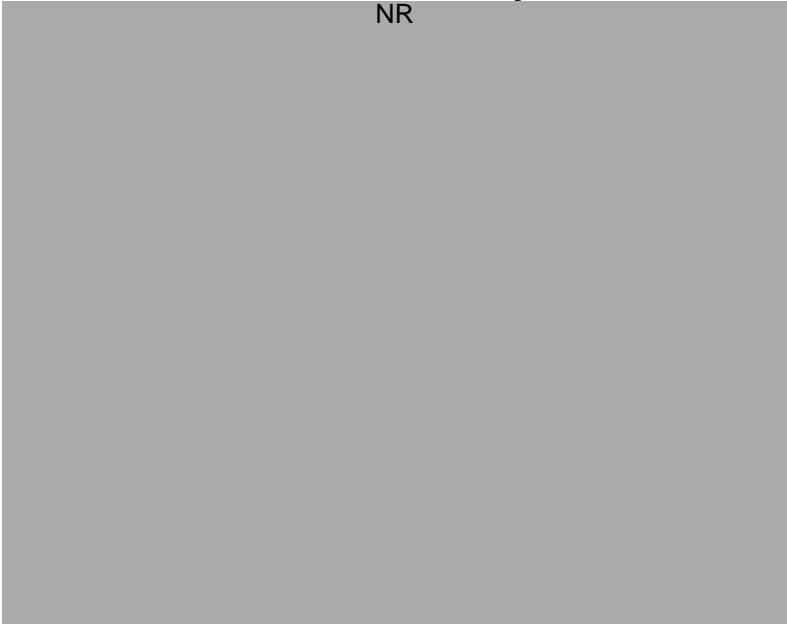
TSLF Utilization Across Institutions, #41-present



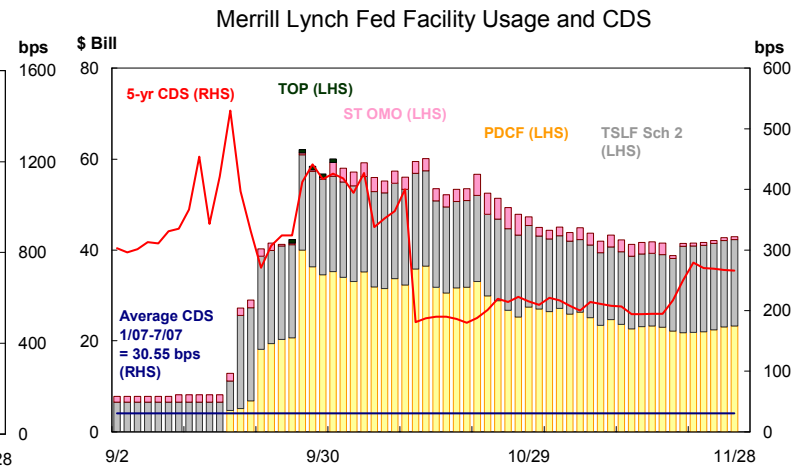
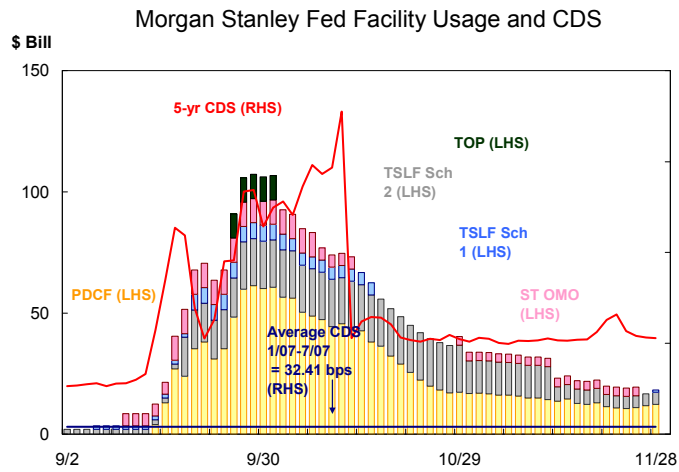
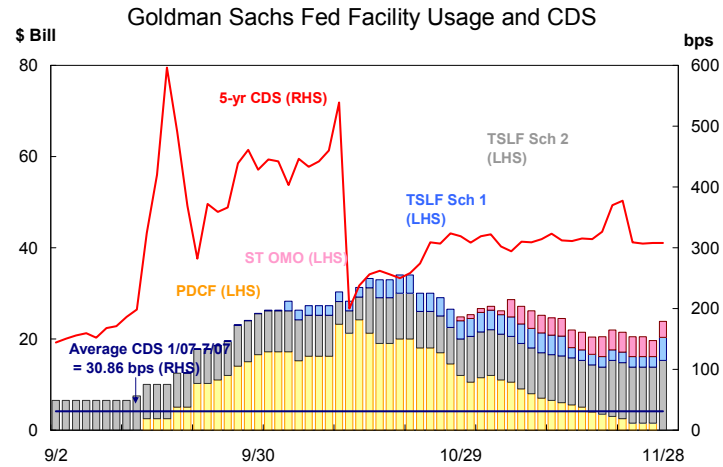
TOP Awards Across Institutions



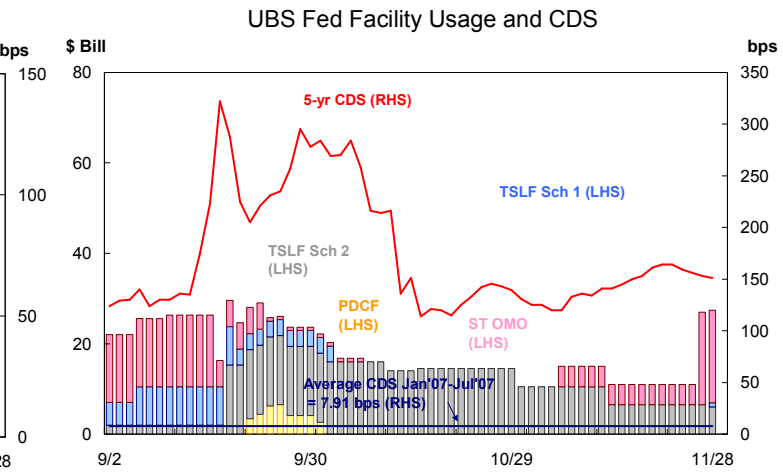
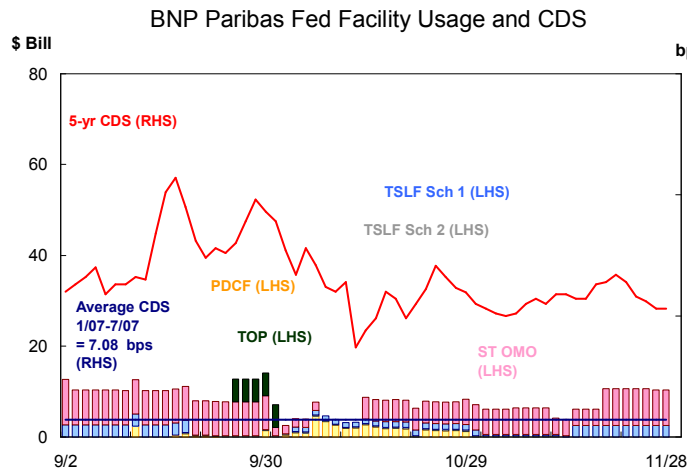
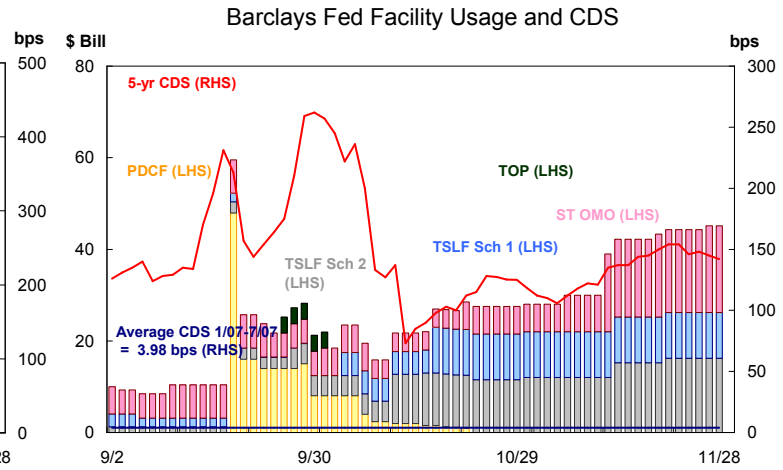
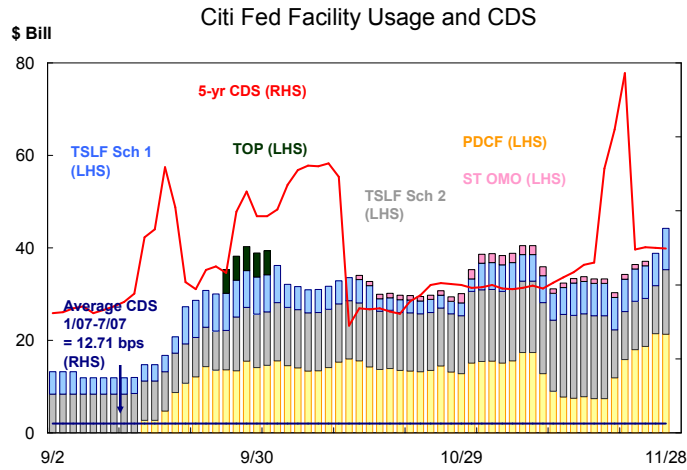
**Restricted F.R.
 Fed Facility Utilization Across Institutions-CONFIDENTIAL
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Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL

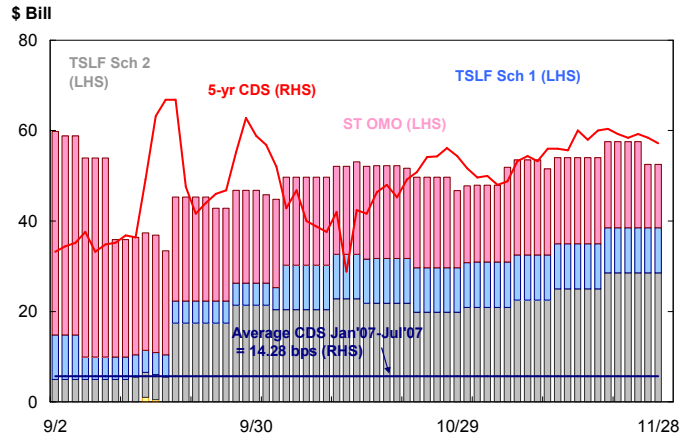


Restricted F.R.
Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL

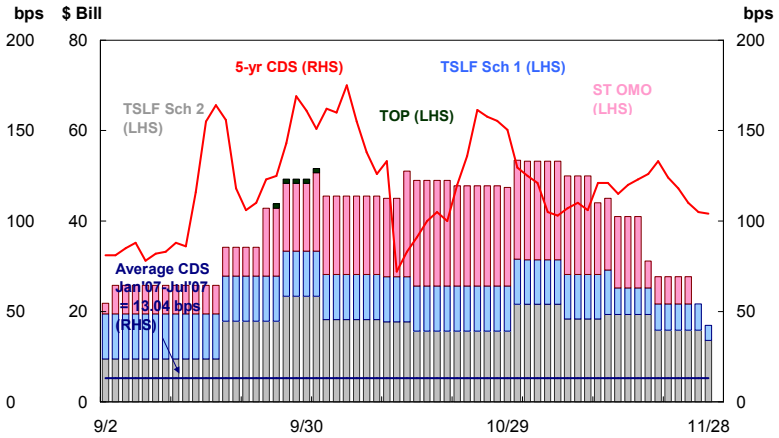


**Restricted F.R.
Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL**

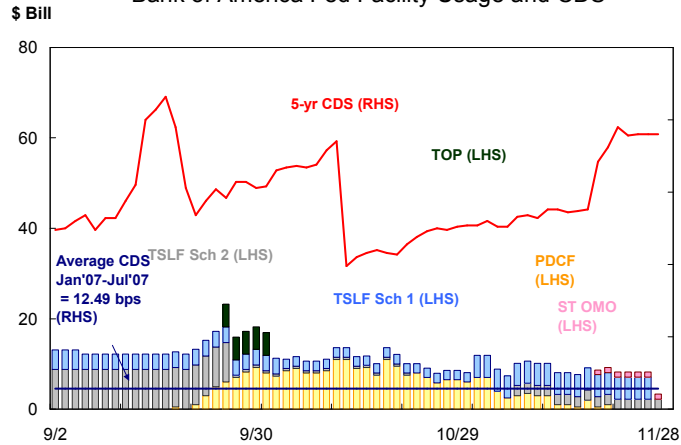
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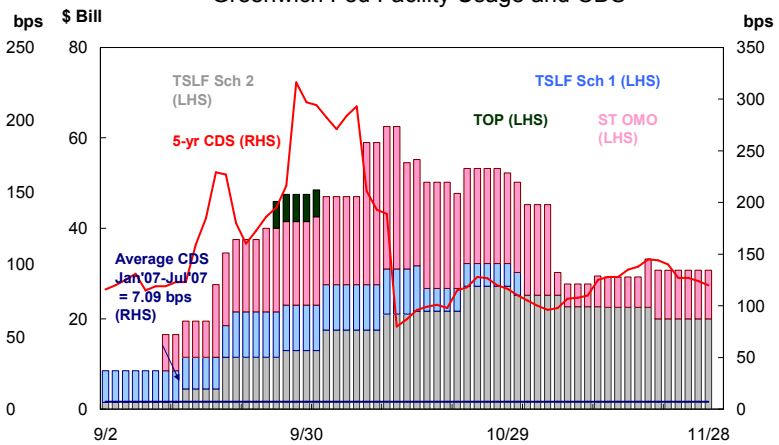
Deutsche Fed Facility Usage and CDS



Bank of America Fed Facility Usage and CDS



Greenwich Fed Facility Usage and CDS





Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities 12-19-08


Rita C Proctor to: Chairman's Email

12/22/2008 02:52 PM

Warren
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S
12/22/2008 02:40
PM

To Alejandro LaTorre/NY/FRS@FRS, Arthur Angulo/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Brian F Madigan/BOARD/FRS@BOARD, Brian Peters/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Christine Cumming/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS, Debby Perelmutter/NY/FRS@FRS, Donald L Kohn/BOARD/FRS@BOARD, Hayley Boesky/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, James White/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, rita.c.proctor@frb.gov, Spence Hilton/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, Timothy Geithner/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, William Dudley/NY/FRS@FRS, YoonHi Greene/NY/FRS@FRS

cc

Subject Re: Chart Pack of Market Monitoring Metrics for Fed Facilities 12-19-08 

NR

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Monetary Projections
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Warren
Hrung/NY/FRS
12/19/2008 03:00
PM

To Timothy Geithner/NY/FRS@FRS, Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmutter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Alejandro LaTorre/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, James White/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 12-19-08

Warren B. Hrung
Monetary Projections
Markets Group
Federal Reserve Bank of New York
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Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities 1-09-09
Rita C Proctor to: Chairman's Email

01/10/2009 09:29 AM



Karin.Kimbrough@ny.frb.org

01/09/2009 07:25 PM

To Timothy.Geithner@ny.frb.org, Christine.Cumming@ny.frb.org, rita.c.proctor@frb.gov, Donald.L.Kohn@frb.gov, Brian.F.Madigan@frb.gov, Meg.McConnell@ny.frb.org, William.Dudley@ny.frb.org, Debby.Perelmutter@ny.frb.org, Patricia.Mosser@ny.frb.org, Spence.Hilton@ny.frb.org, Susan.McLaughlin@ny.frb.org, Brian.Peters@ny.frb.org, Hayley.Boesky@ny.frb.org, Karin.Kimbrough@ny.frb.org, Lorie.Logan@ny.frb.org, Alejandro.LaTorre@ny.frb.org, Chris.Burke@ny.frb.org, Kristin.Mayer@ny.frb.org, Susan.Stiehm@ny.frb.org, Marie.L.Spicer@frb.gov, Arthur.Angulo@ny.frb.org, James.Bergin@ny.frb.org, Til.Schuermann@ny.frb.org, William.BRODOWS@ny.frb.org, Steven.Friedman@ny.frb.org, Anna.Nordstrom@ny.frb.org, Richard.Dzina@ny.frb.org

cc YoonHi.Greene@ny.frb.org, Warren.Hrung@ny.frb.org, James.White@ny.frb.org, project.13@ny.frb.org, Audrey.Stern@ny.frb.org, Clara.Sheets@ny.frb.org

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 1-09-09

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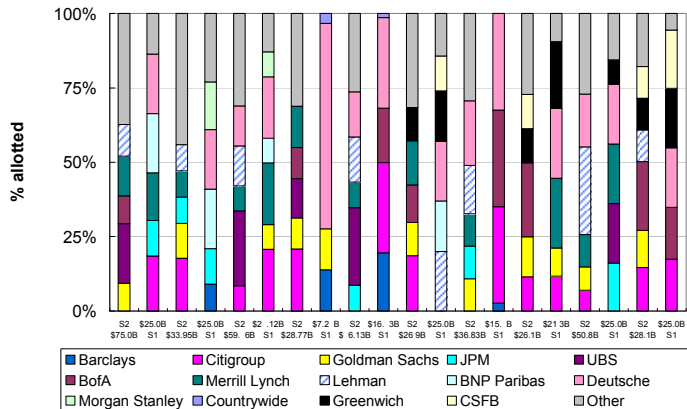
Karin Kimbrough
Analytical Development, Markets Group,
Federal Reserve Bank of New York
Phone 212-720-5431



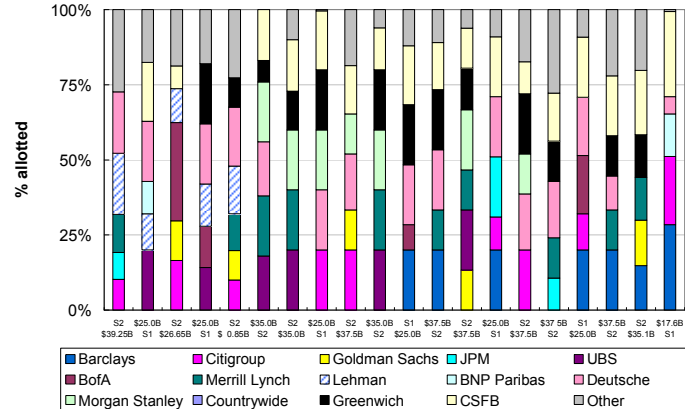
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Restricted F.R. Fed Facility Utilization Across Institutions-CONFIDENTIAL

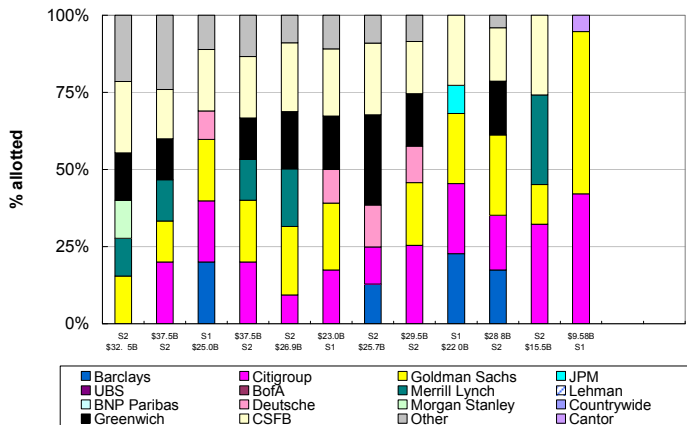
TSLF Utilization Across Institutions, #1-20



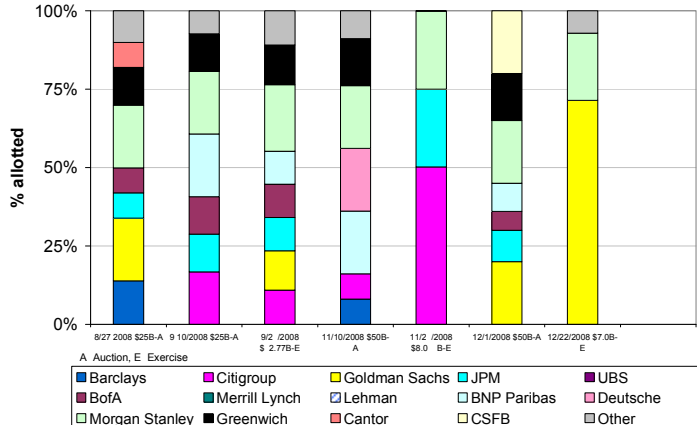
TSLF Utilization Across Institutions, #21-40



TSLF Utilization Across Institutions, #41-present

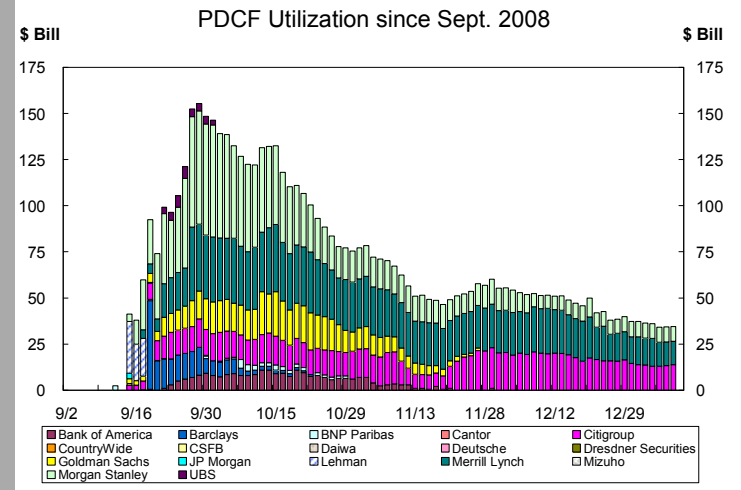
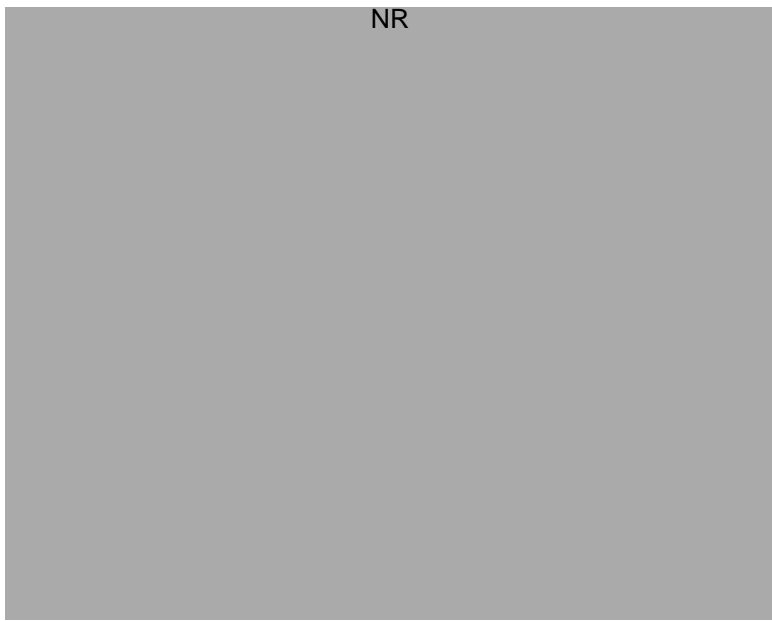


TOP Awards Across Institutions

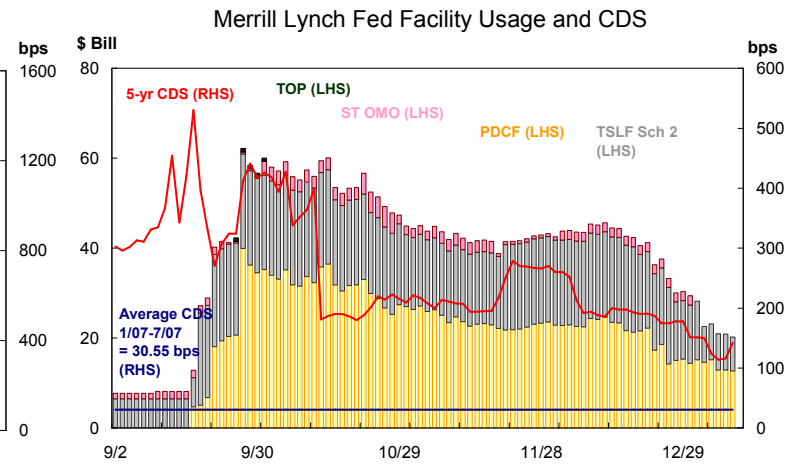
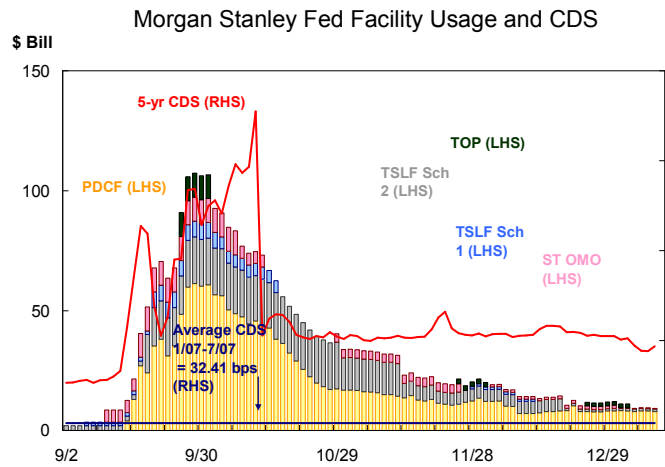
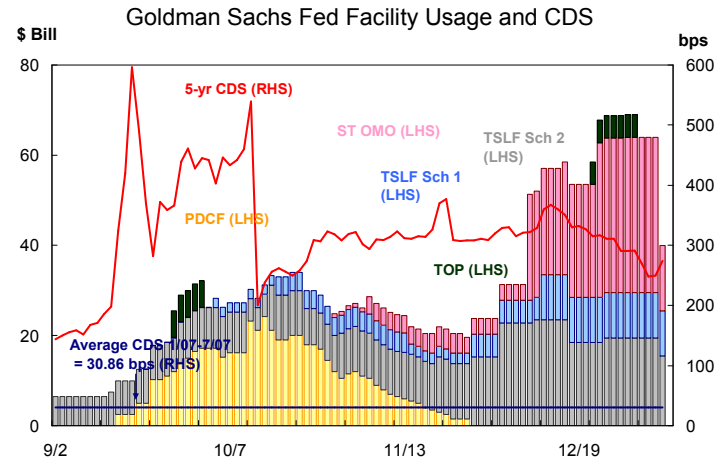


Restricted F.R.
Fed Facility Utilization Across Institutions-CONFIDENTIAL

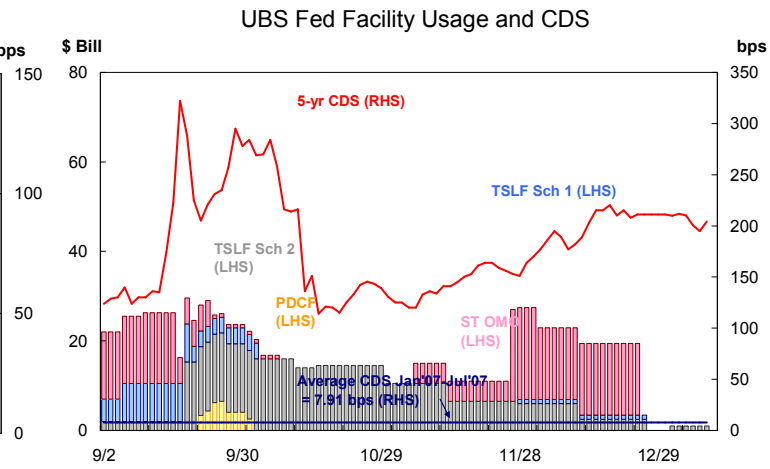
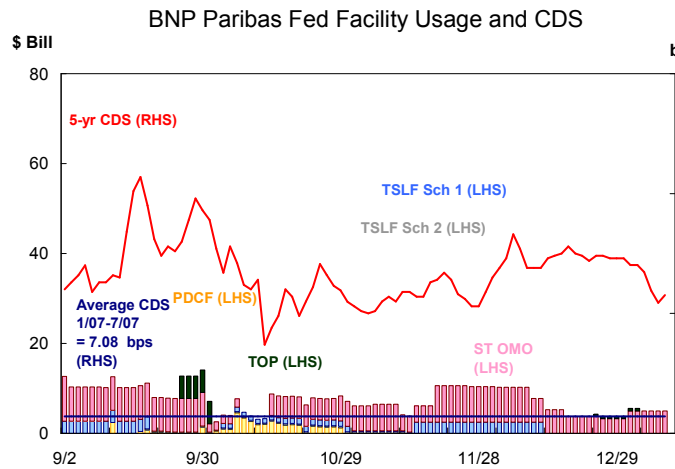
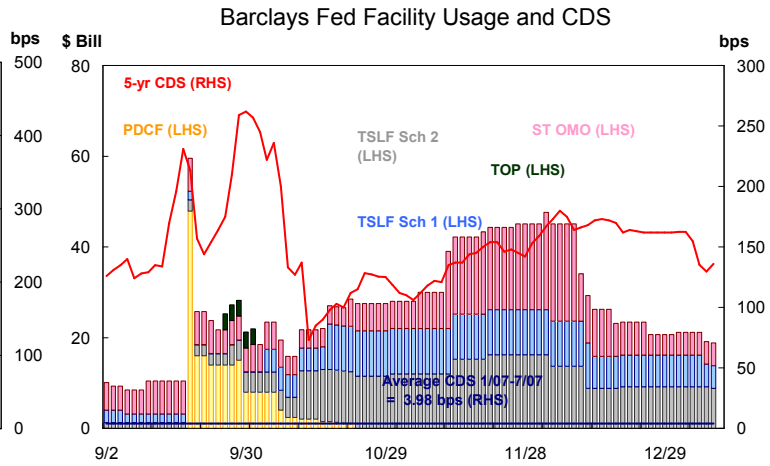
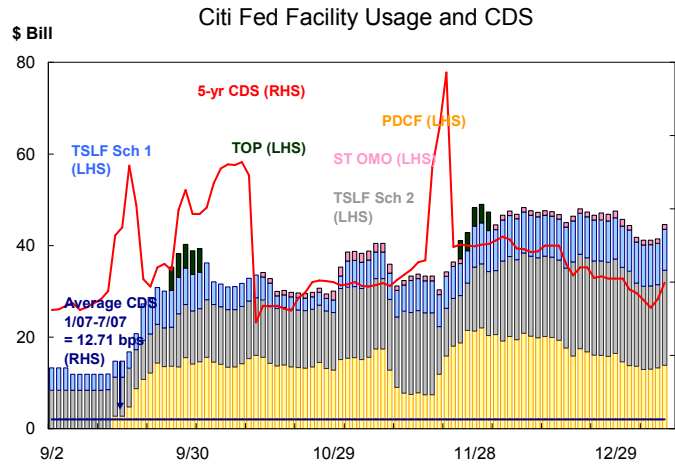
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Fed Facility Utilization Within Selected Institutions and 5-year CDS Spreads-CONFIDENTIAL

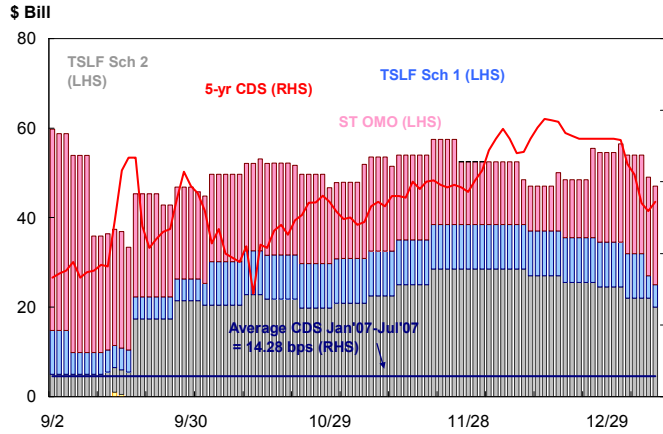


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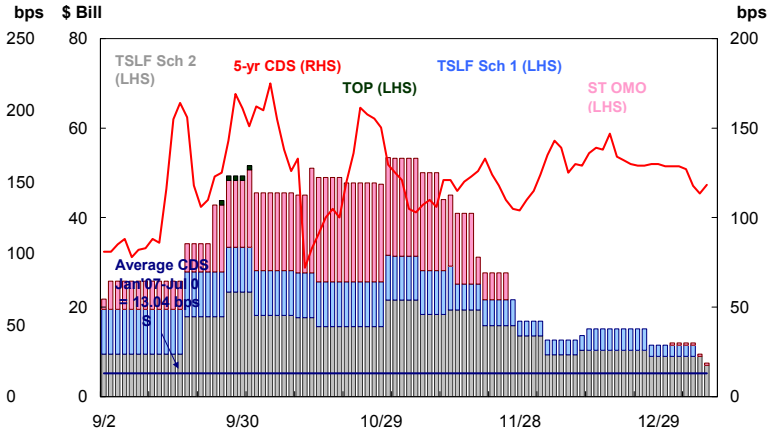


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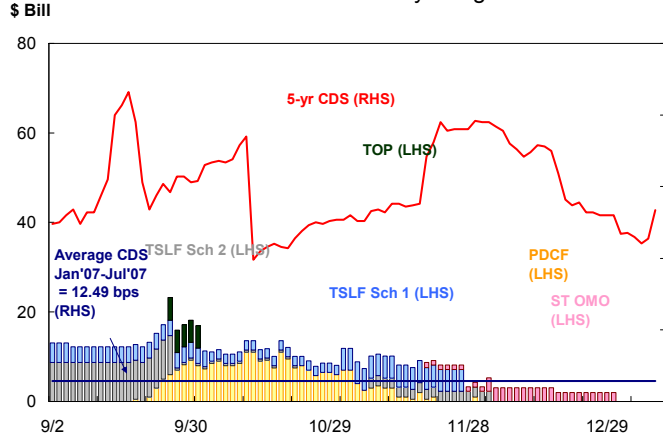
Credit Suisse Fed Facility Usage and CDS



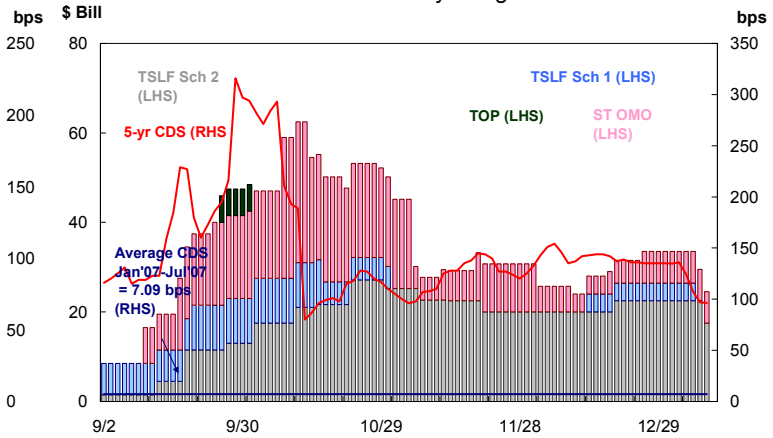
Deutsche Fed Facility Usage and CDS



Bank of America Fed Facility Usage and CDS



Greenwich Fed Facility Usage and CDS





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1-23-09

Rita C Proctor to: Chairman's Email

01/23/2009 06:38 PM

Sent by: Marie L Spicer

----- Forwarded by Marie L Spicer/BOARD/FRS on 01/23/2009 06:38 PM -----



Karin.Kimbrough@ny.frb.org

01/23/2009 06:36 PM

To Timothy.Geithner@ny.frb.org, Christine.Cumming@ny.frb.org, rita.c.proctor@frb.gov, Donald.L.Kohn@frb.gov, Brian.F.Madigan@frb.gov, Meg.McConnell@ny.frb.org, William.Dudley@ny.frb.org, Debby.Perelmutter@ny.frb.org, Patricia.Mosser@ny.frb.org, Spence.Hilton@ny.frb.org, Susan.McLaughlin@ny.frb.org, Brian.Peters@ny.frb.org, Hayley.Boesky@ny.frb.org, Karin.Kimbrough@ny.frb.org, Lorie.Logan@ny.frb.org, Chris.Burke@ny.frb.org, Kristin.Mayer@ny.frb.org, Susan.Stiehm@ny.frb.org, Marie.L.Spicer@frb.gov, Arthur.Angulo@ny.frb.org, James.Bergin@ny.frb.org, Til.Schuermann@ny.frb.org, William.BRODOWS@ny.frb.org, Steven.Friedman@ny.frb.org, Anna.Nordstrom@ny.frb.org, Richard.Dzina@ny.frb.org, Kathryn.Chen@ny.frb.org

cc YoonHi.Greene@ny.frb.org, Warren.Hrung@ny.frb.org, James.White@ny.frb.org, project.13@ny.frb.org, Audrey.Stern@ny.frb.org, Clara.Sheets@ny.frb.org

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 1-23-09

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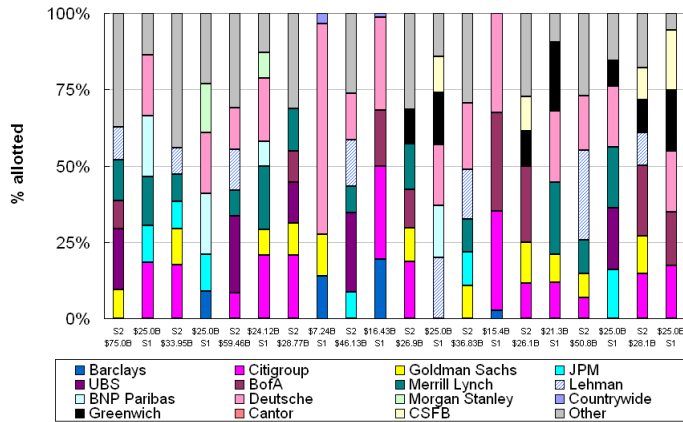
Karin Kimbrough
Analytical Development, Markets Group,
Federal Reserve Bank of New York
Phone 212-720-5431



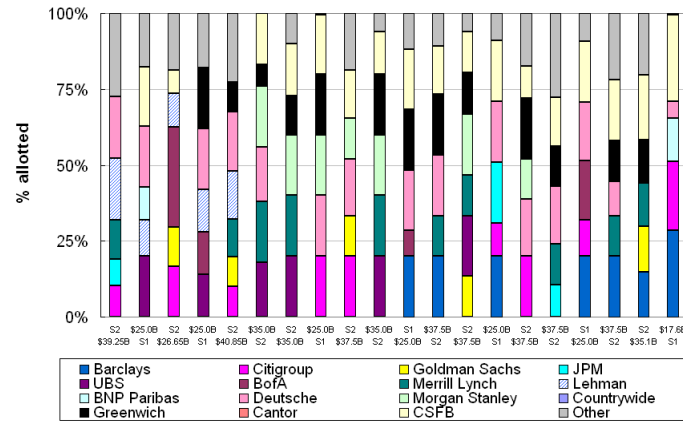
Market Monitoring Metrics 1-23-09.doc

Restricted F.R. TSLF and Relevant Data

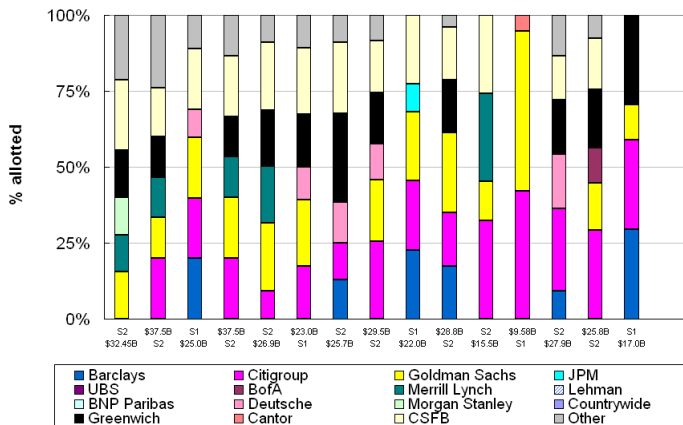
TSLF Utilization Across Institutions, #1-20



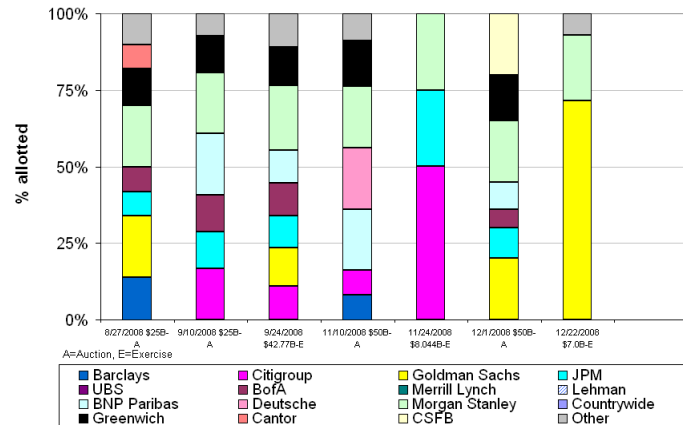
TSLF Utilization Across Institutions, #21-40



TSLF Utilization Across Institutions, #41-present



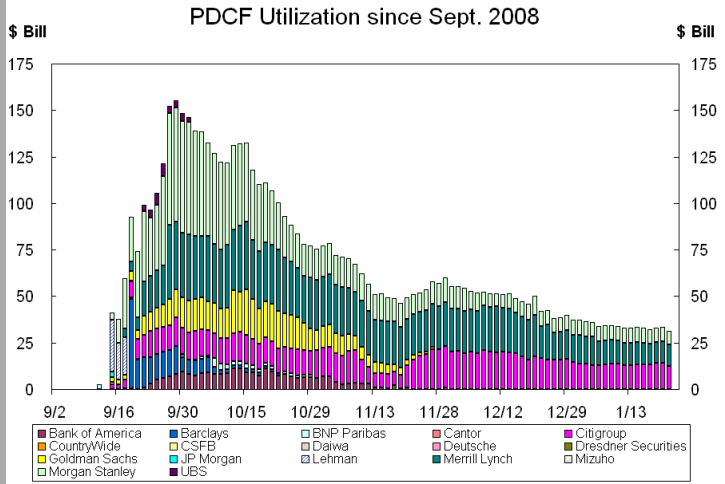
TOP Awards Across Institutions



LENDING TO FINANCIAL INSTITUTIONS

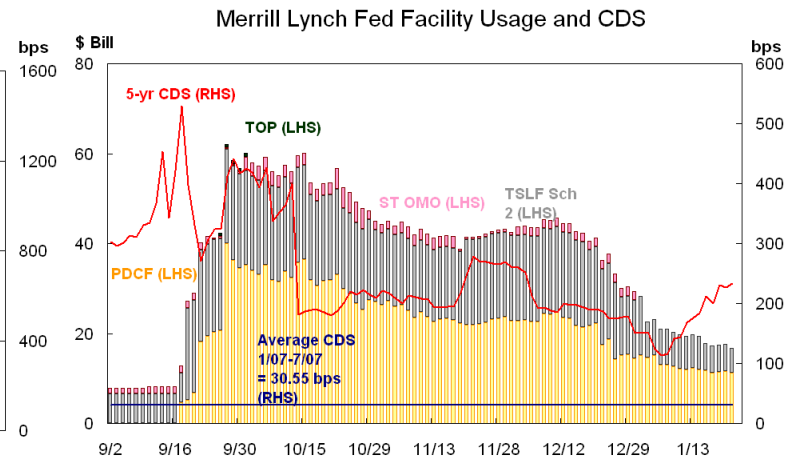
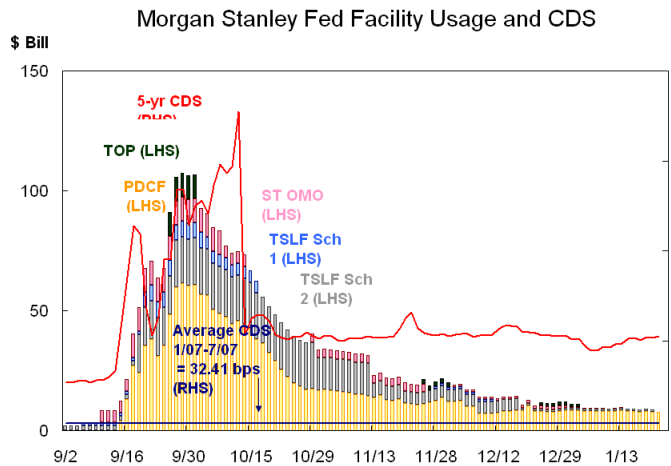
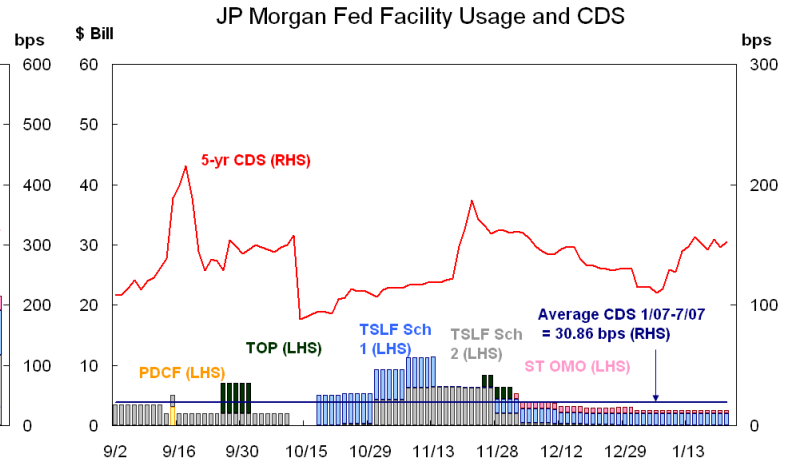
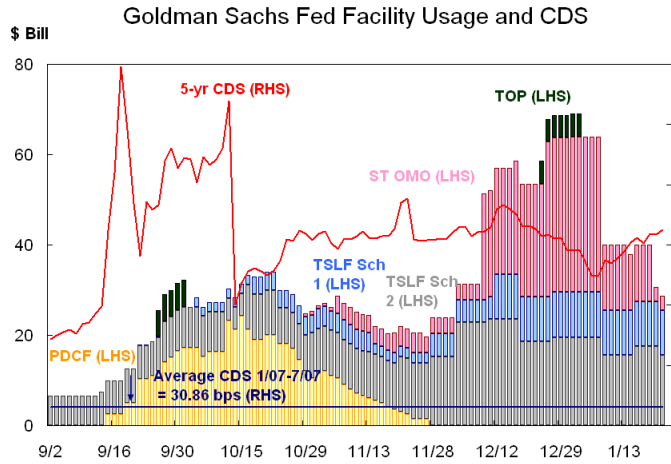
Restricted F.R. PDCF

NR



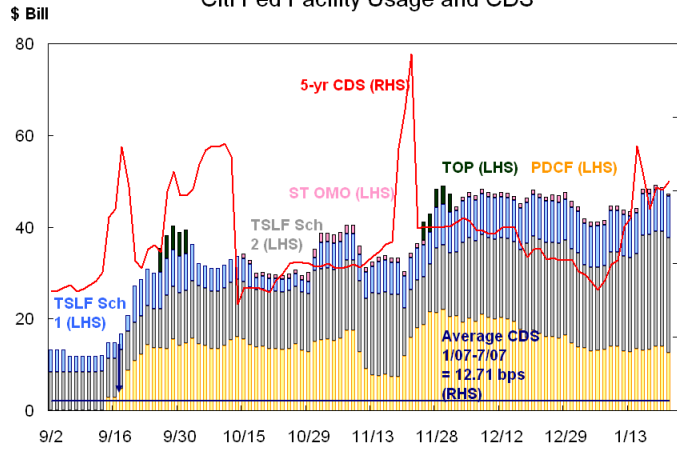
LENDING TO FINANCIAL INSTITUTIONS

**Restricted F.R.
Fed Facilities Utilization by Institutions-CONFIDENTIAL**

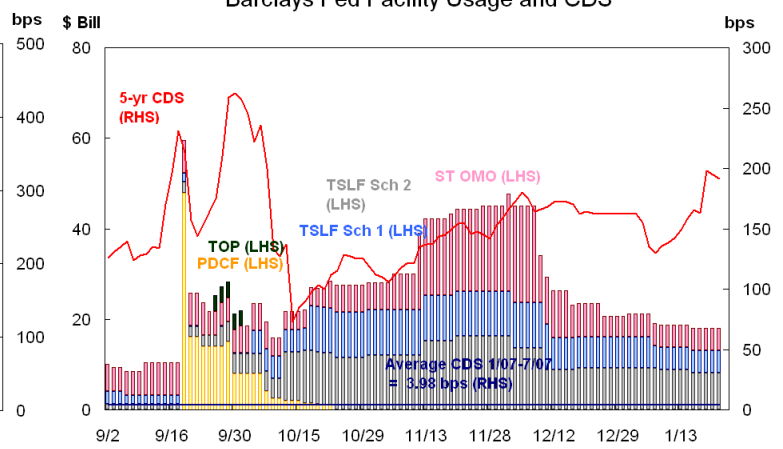


Restricted F.R.

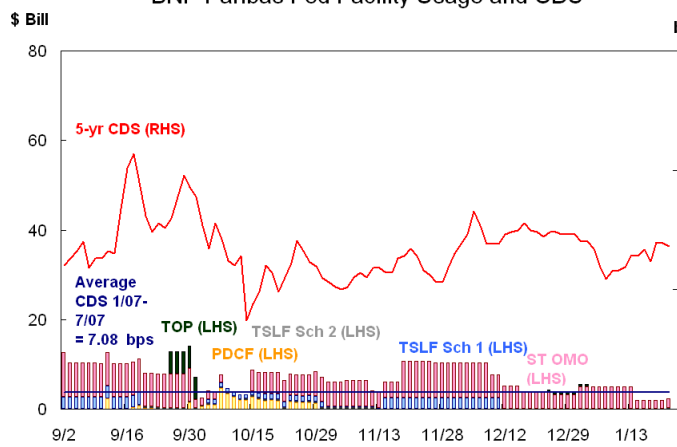
Citi Fed Facility Usage and CDS



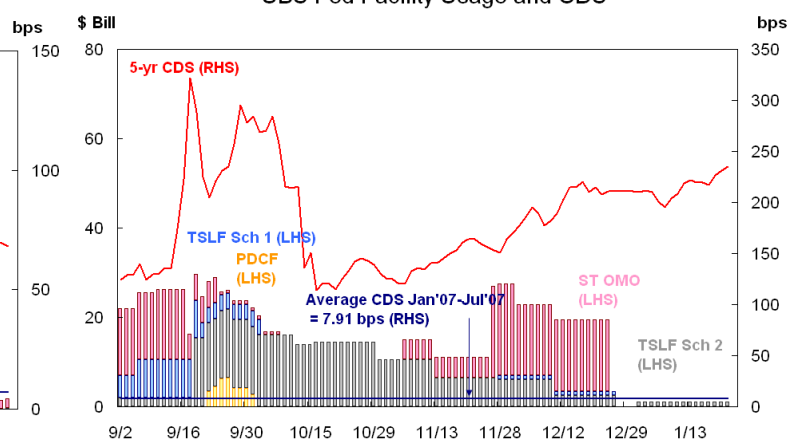
Barclays Fed Facility Usage and CDS



BNP Paribas Fed Facility Usage and CDS



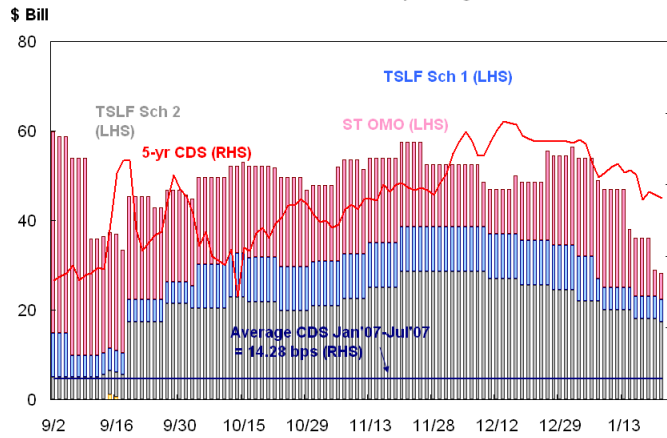
UBS Fed Facility Usage and CDS



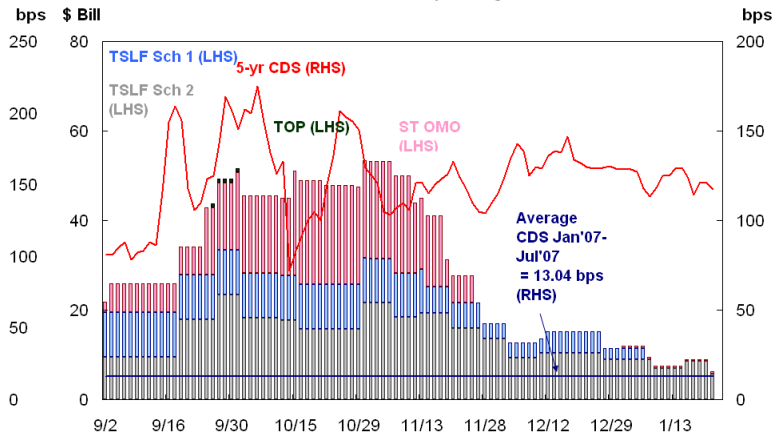
LENDING TO FINANCIAL INSTITUTIONS

**Restricted F.R.
Fed Facilities Utilization by Institutions-CONFIDENTIAL**

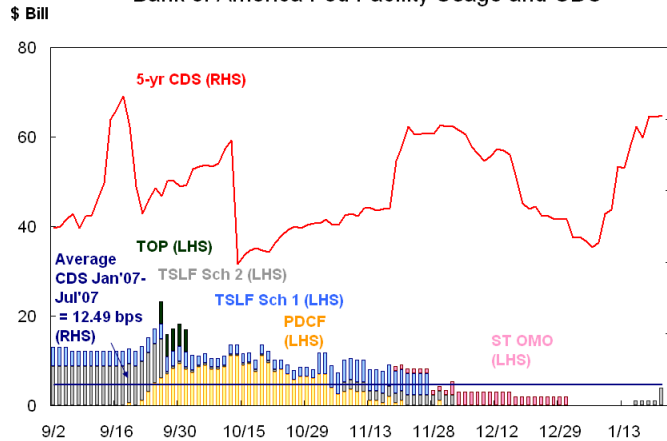
Credit Suisse Fed Facility Usage and CDS



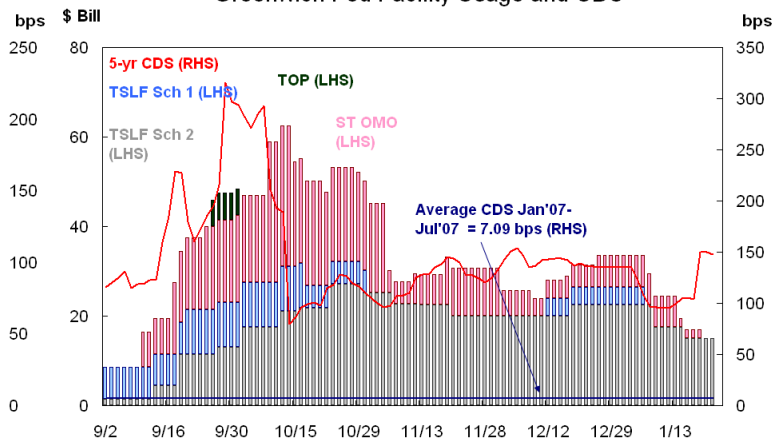
Deutsche Fed Facility Usage and CDS



Bank of America Fed Facility Usage and CDS



Greenwich Fed Facility Usage and CDS



PROVIDING LIQUIDITY TO BORROWERS AND INVESTORS



Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities

1-30-09

Karin Kimbrough to: Christine Cumming, rita.c.proctor, Donald L
Kohn, Brian F Madigan, Meg McConnell,
William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, James White, NY Project 13, Audrey
Stern, Clara M Sheets

01/30/2009 05:32 PM

RESTRICTED F.R.

NR

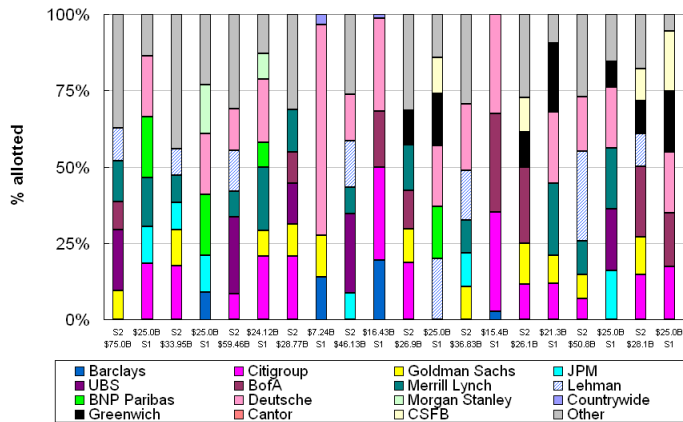


Market Monitoring Metrics 1-30-09.doc

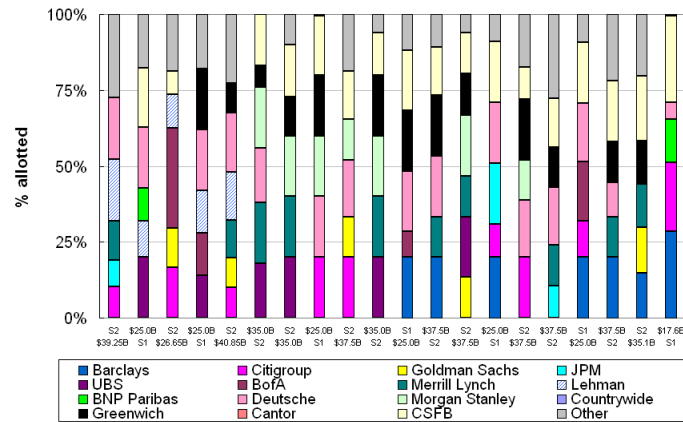
Karin Kimbrough
Analytical Development, Markets Group,
Federal Reserve Bank of New York
Phone 212-720-5431

Restricted F.R. LENDING TO FINANCIAL INSTITUTIONS TSLF and Relevant Data

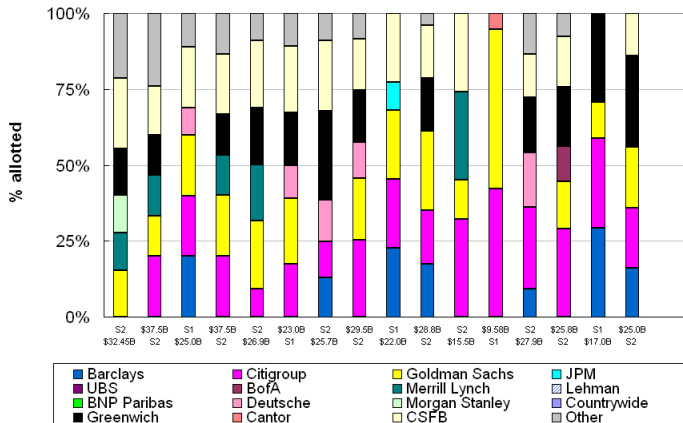
TSLF Utilization Across Institutions, #1-20



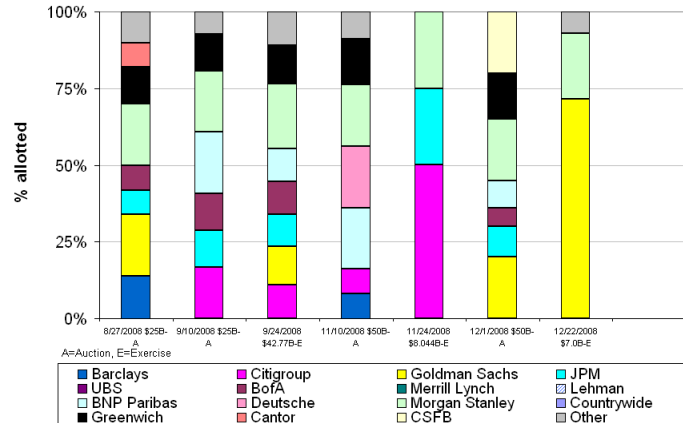
TSLF Utilization Across Institutions, #21-40



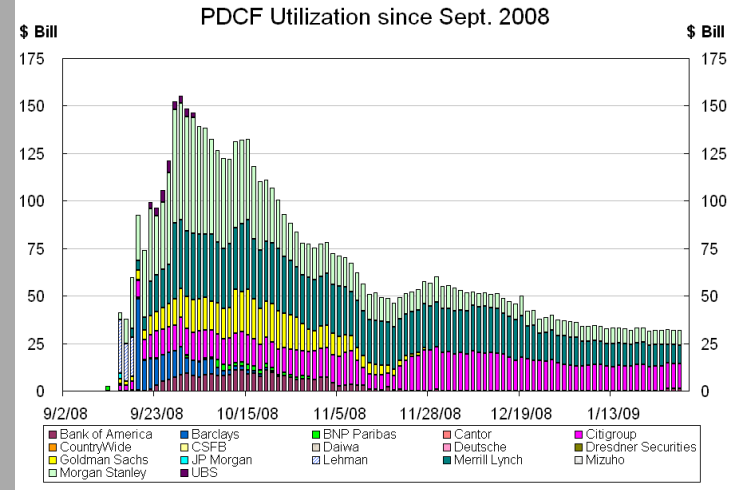
TSLF Utilization Across Institutions, #41-present



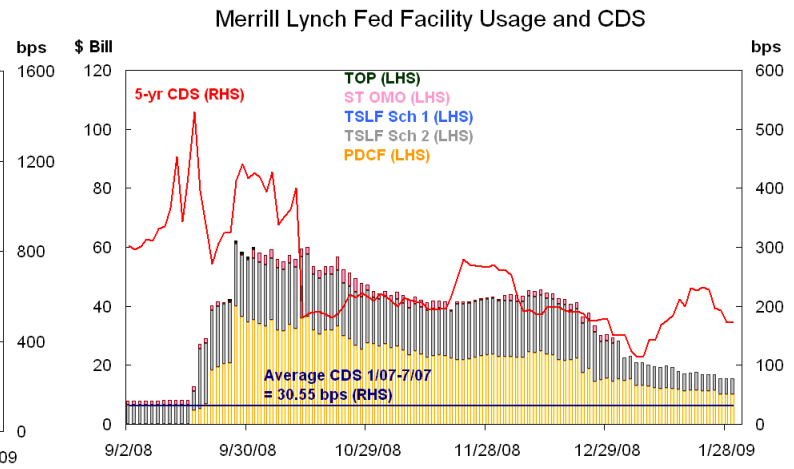
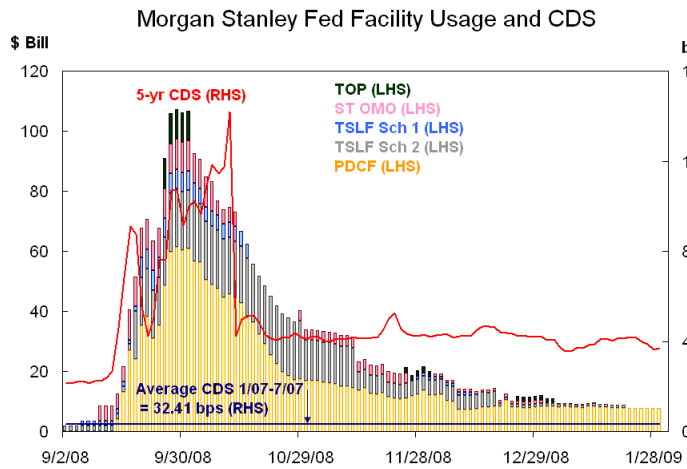
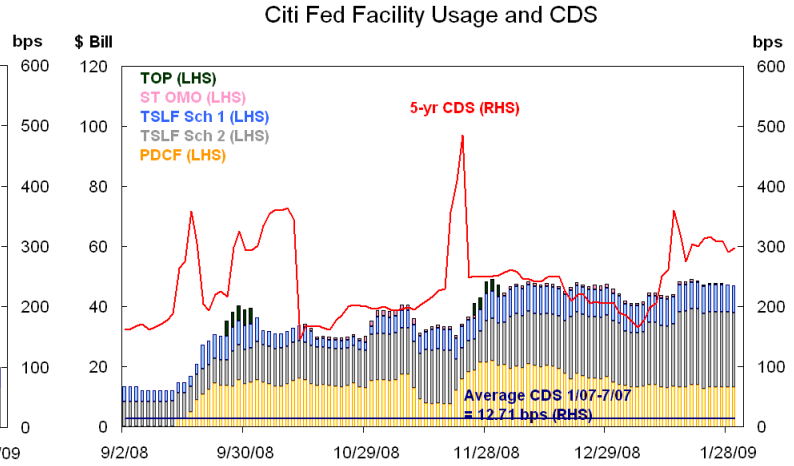
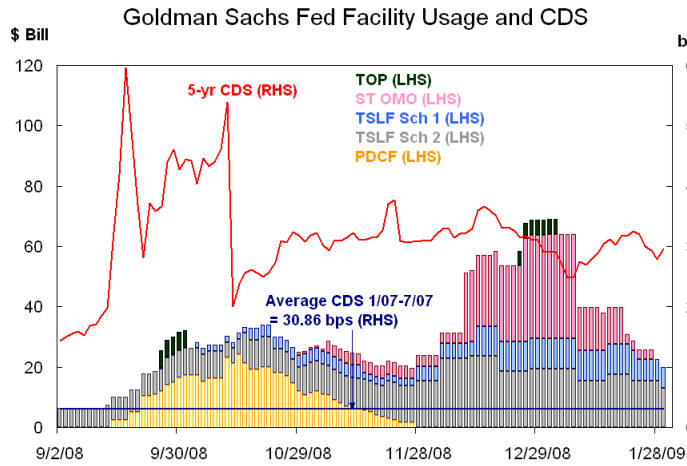
TOP Awards Across Institutions



**Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF**

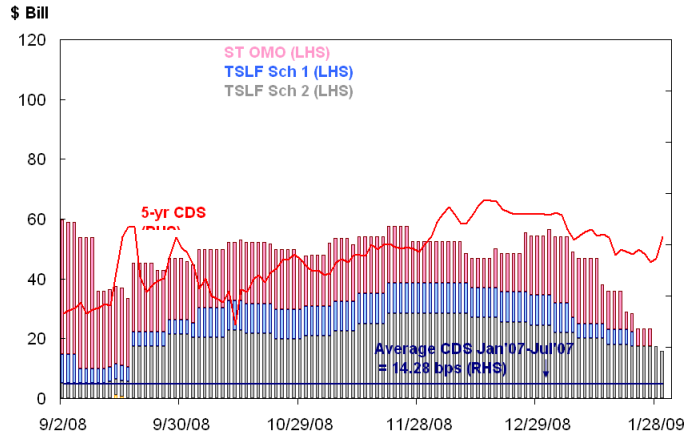


Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

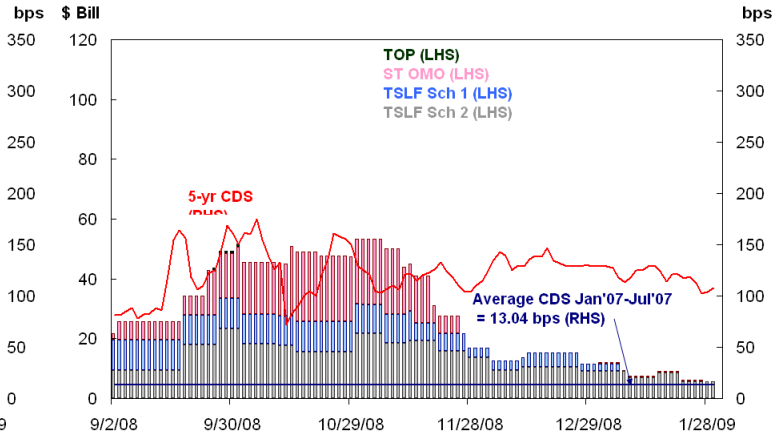


Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

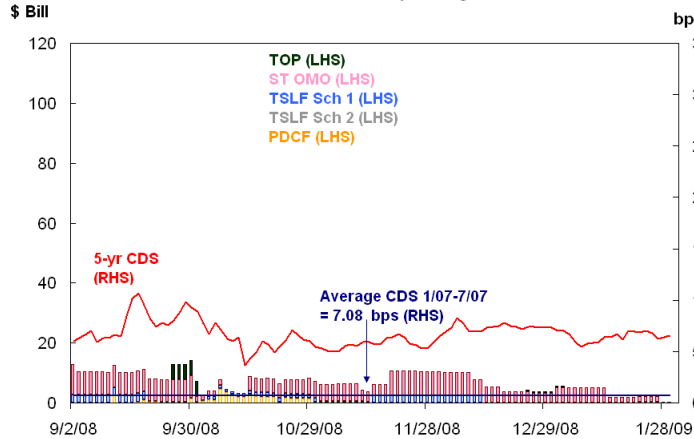
Credit Suisse Fed Facility Usage and CDS



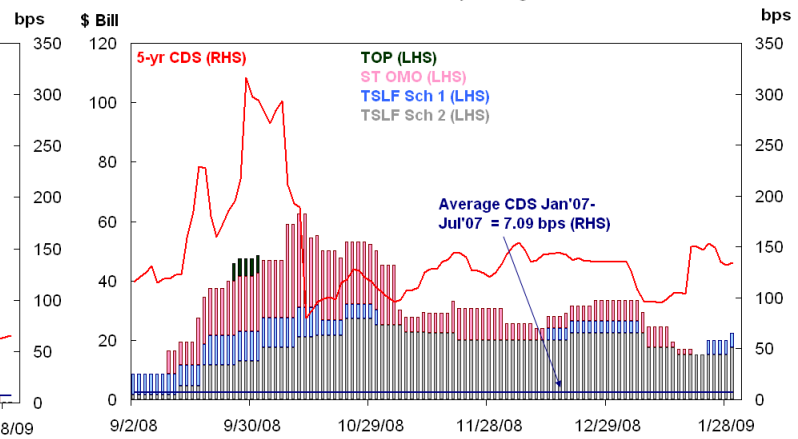
Deutsche Fed Facility Usage and CDS



BNP Paribas Fed Facility Usage and CDS



Greenwich Fed Facility Usage and CDS



Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

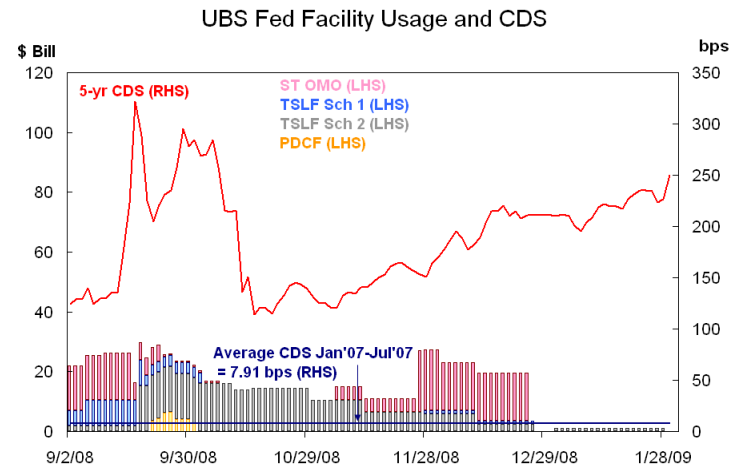
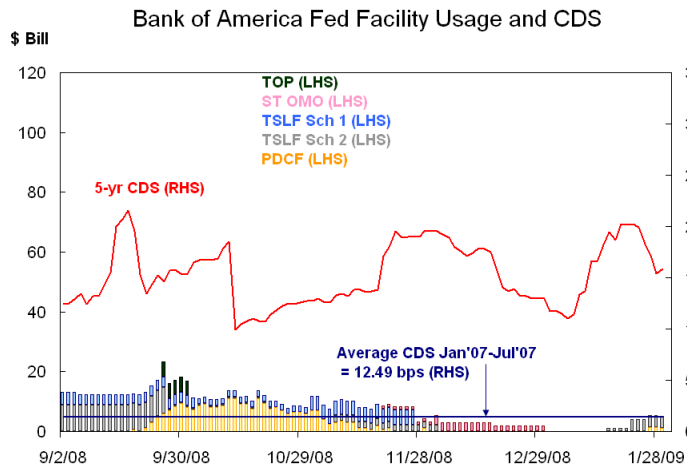
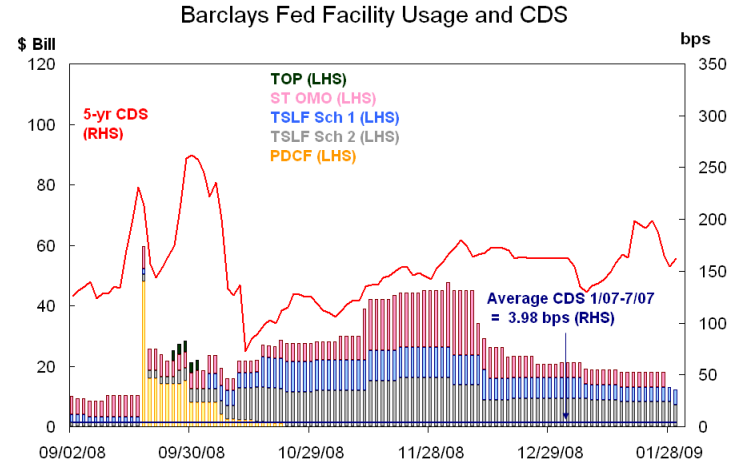
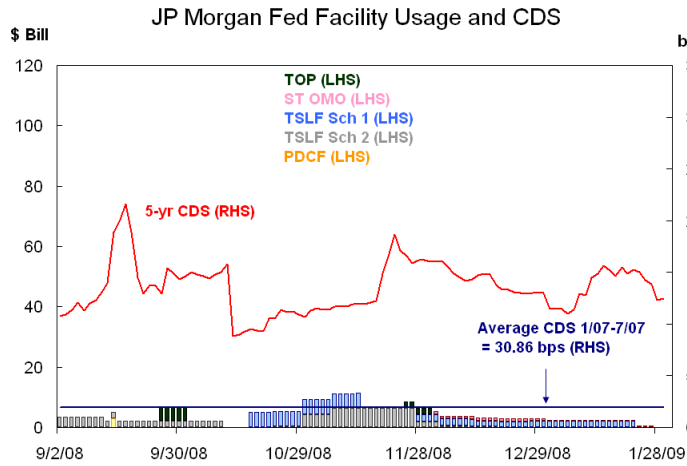




Chart Pack of Market Monitoring Metrics for Fed Facilities 4-3-09

Clara M Sheets to: Christine Cumming, rita.c.proctor, Donald L Kohn, Brian F Madigan, Meg McConnell, William Dudley, Debby Perelmuter, Patricia YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara M Sheets

04/03/2009 06:15 PM

History: This message has been replied to.

*****RESTRICTED F.R.*****

NR



Market Monitoring Metrics 4-3-09.doc

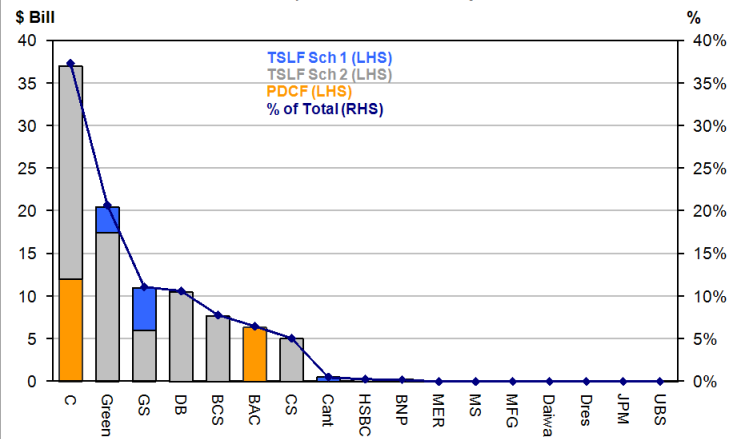
Clara Sheets
Markets Group
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

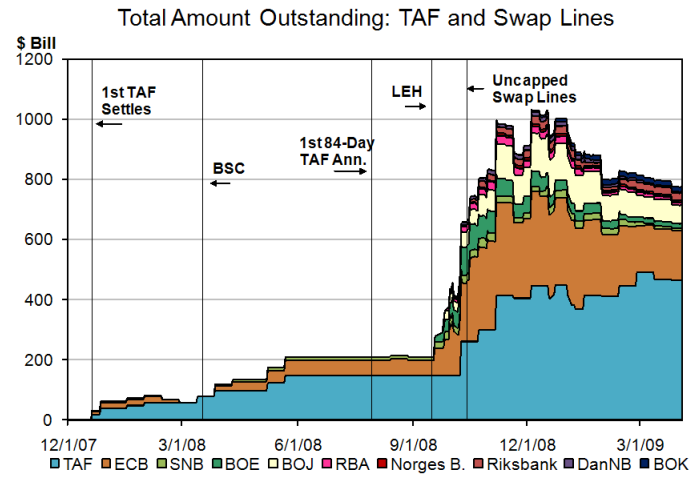
NK

Current Exposure to Primary Dealers



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

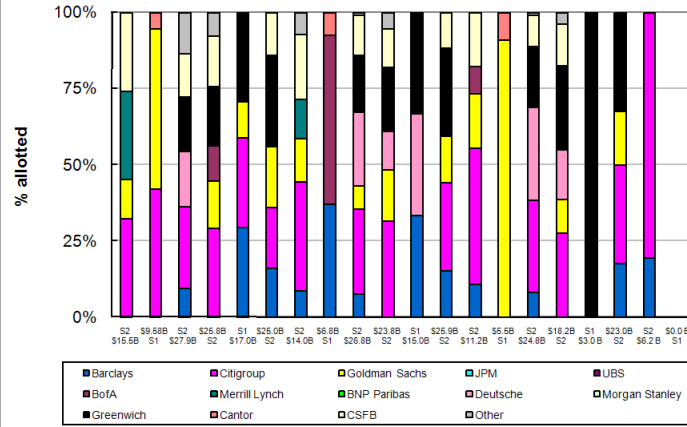


NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

NR

TSLF Utilization Across Institutions, Last 20 Auctions

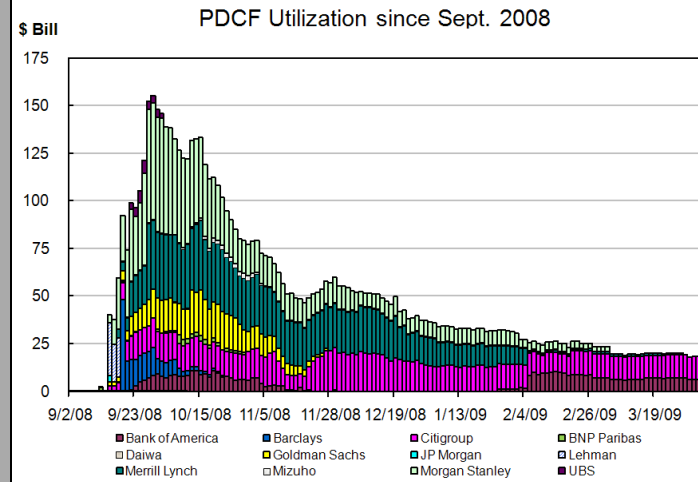


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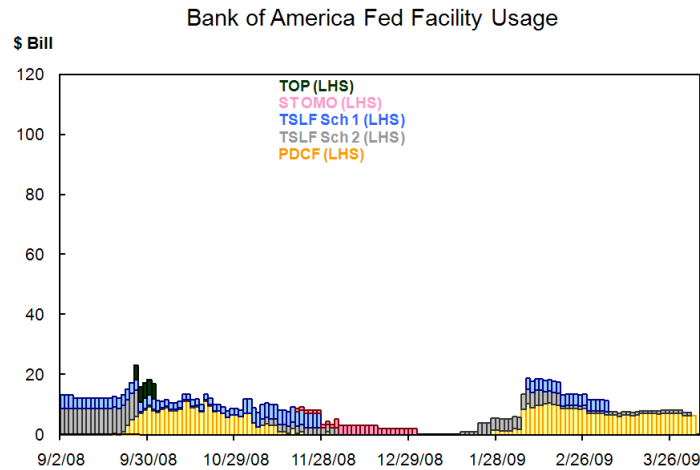
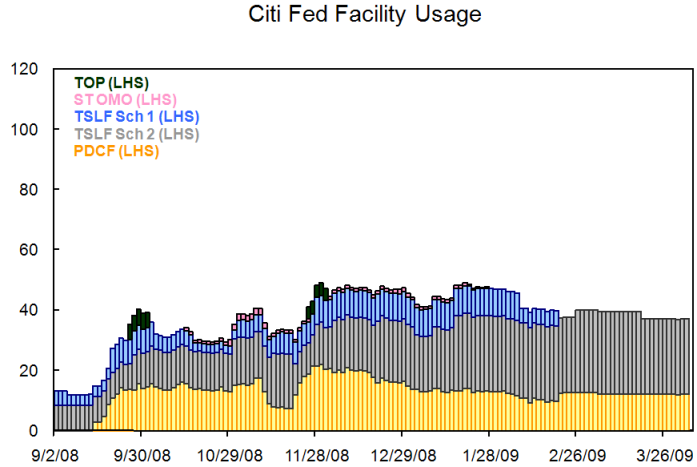
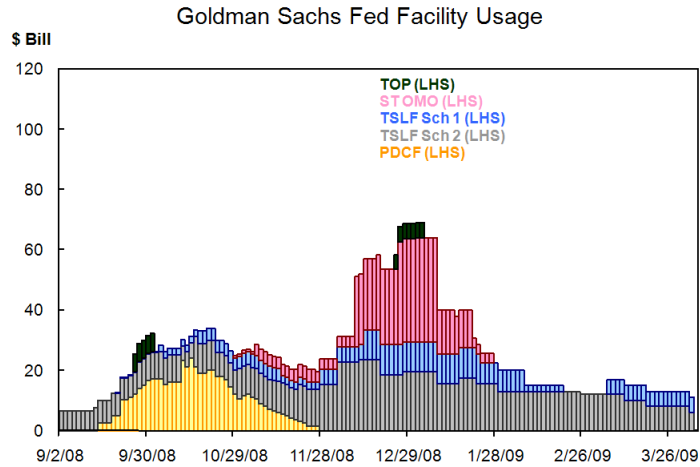
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

NR



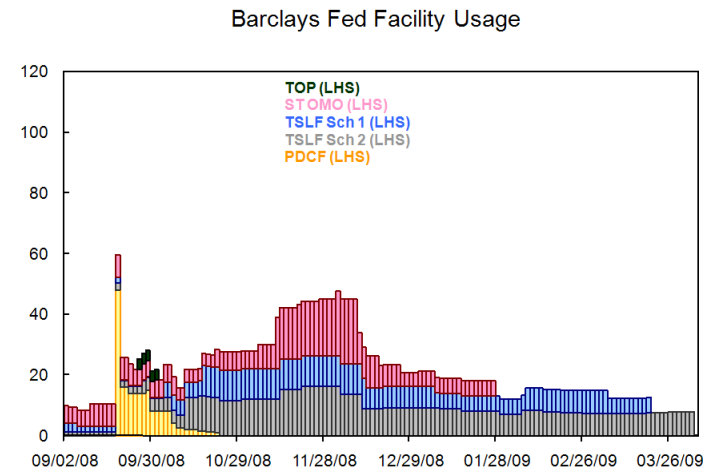
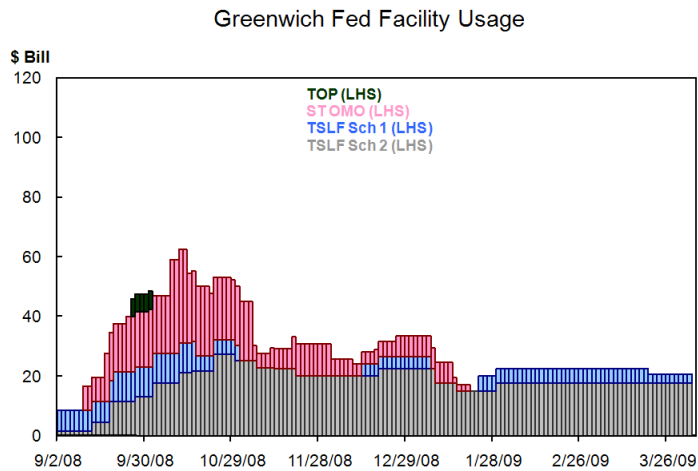
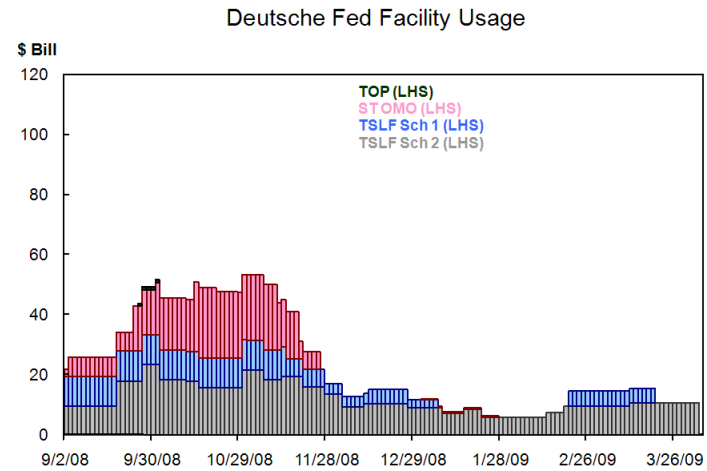
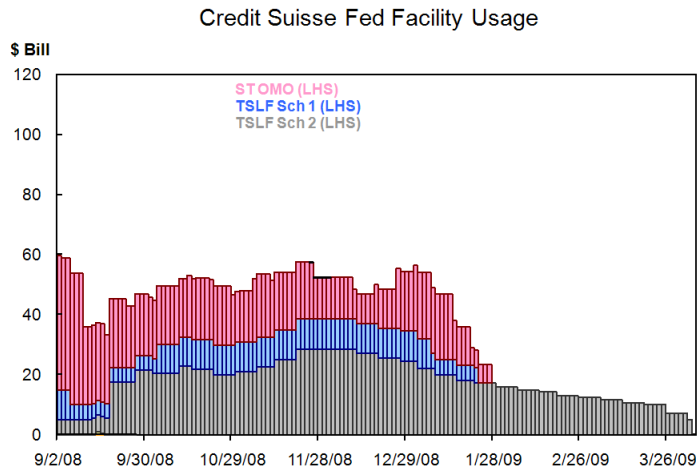
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL



- Over the week, U.S. primary dealers continued to pare back their facility usage by decreasing their TSLF funding. Bank of America did not roll-over its maturing TSLF schedule 2 credit.

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL



- European primary dealers continued to pare back their facility usage, as most decreased their TSLF funding.



Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities 4-3-09
Rita C Proctor to: Chairman's Email

04/03/2009 06:33 PM



Clara M
Sheets/NY/FRS@F
RS
04/03/2009 06:15
PM

To Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Anna Nordstrom/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Kathryn Chen/NY/FRS@FRS, Matthew Lieber/NY/FRS@FRS

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 4-3-09

RESTRICTED F.R.

NR



Market Monitoring Metrics 4-3-09.doc

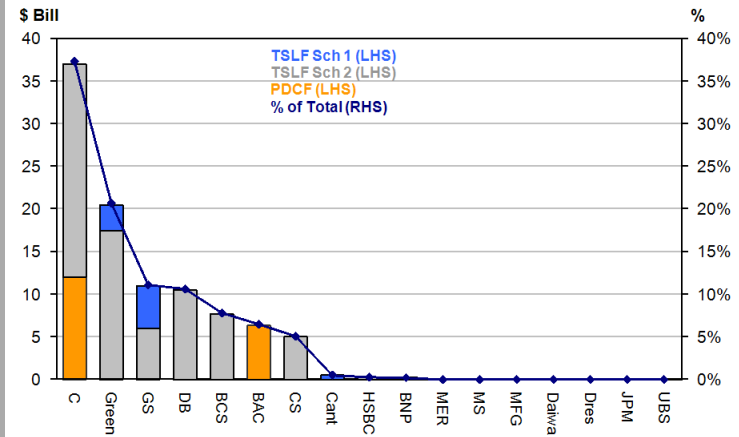
Clara Sheets
Markets Group
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

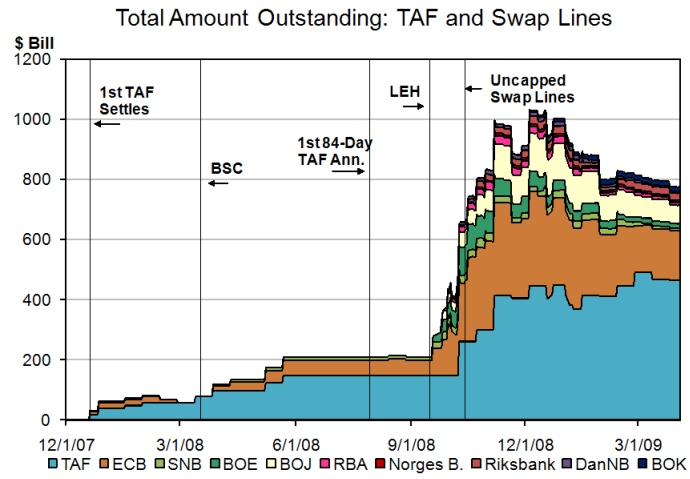
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Current Exposure to Primary Dealers



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

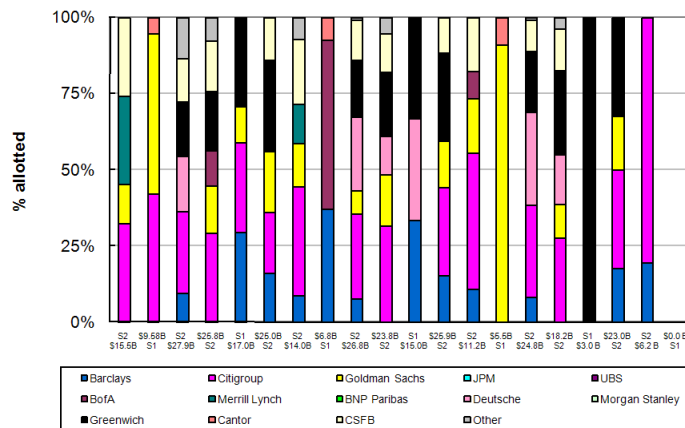


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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

NR

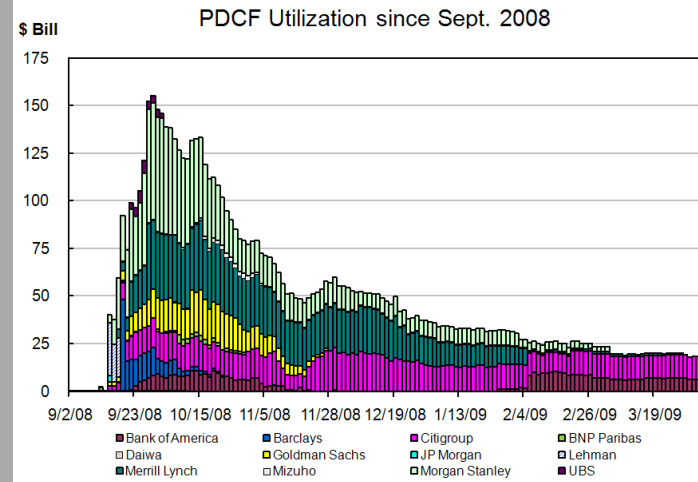
TSLF Utilization Across Institutions, Last 20 Auctions



NR

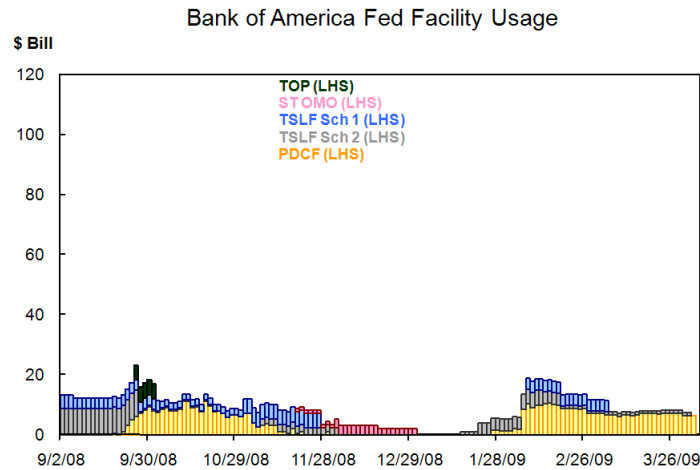
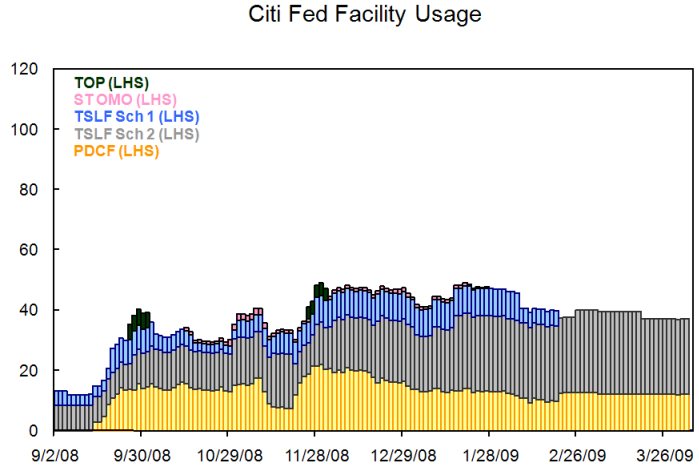
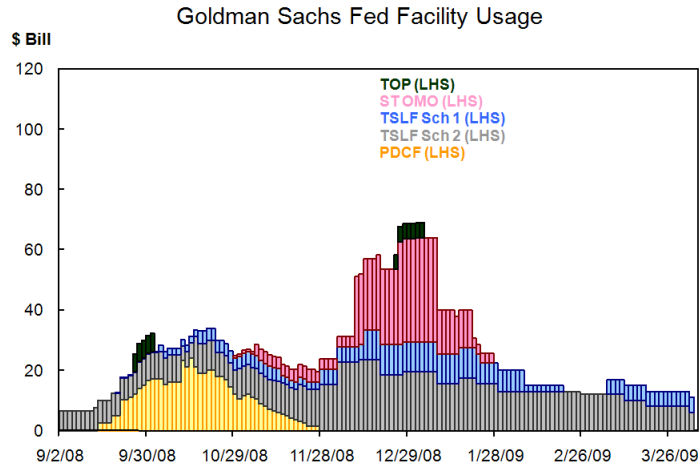
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

NR



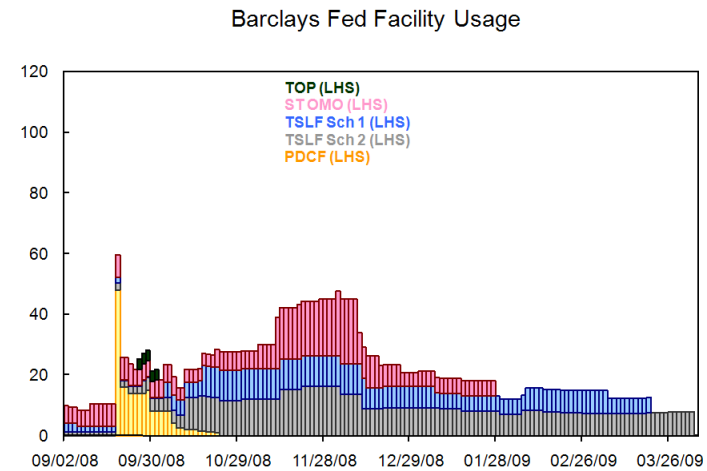
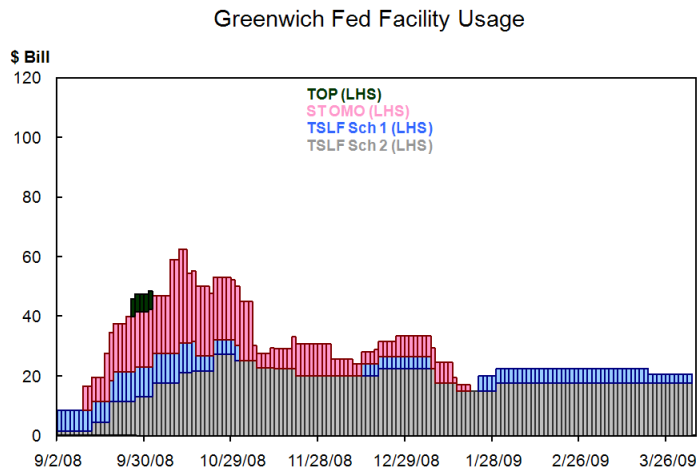
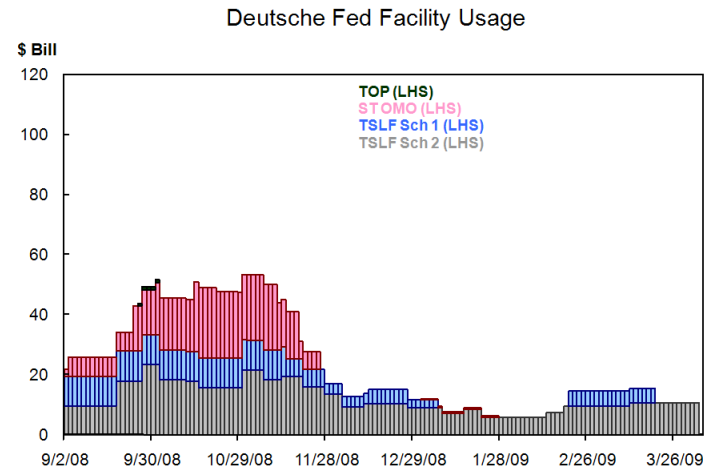
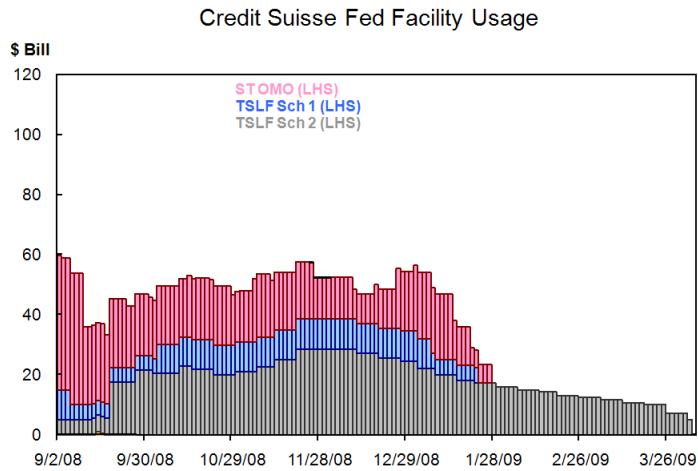
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL



- Over the week, U.S. primary dealers continued to pare back their facility usage by decreasing their TSLF funding. Bank of America did not roll-over its maturing TSLF schedule 2 credit.

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL



- European primary dealers continued to pare back their facility usage, as most decreased their TSLF funding.

NR



Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities 4-17-09

Rita C Proctor to: Chairman's Email

04/17/2009 07:18 PM

Sent by: Marie L Spicer

----- Forwarded by Marie L Spicer/BOARD/FRS on 04/17/2009 07:17 PM -----



Clara M
Sheets/NY/FRS@FRS

04/17/2009 06:32
PM

To Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmutter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Anna Nordstrom/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Kathryn Chen/NY/FRS@FRS, Matthew Lieber/NY/FRS@FRS, Michael Holscher/NY/FRS@FRS

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 4-17-09

RESTRICTED F.R.

NR



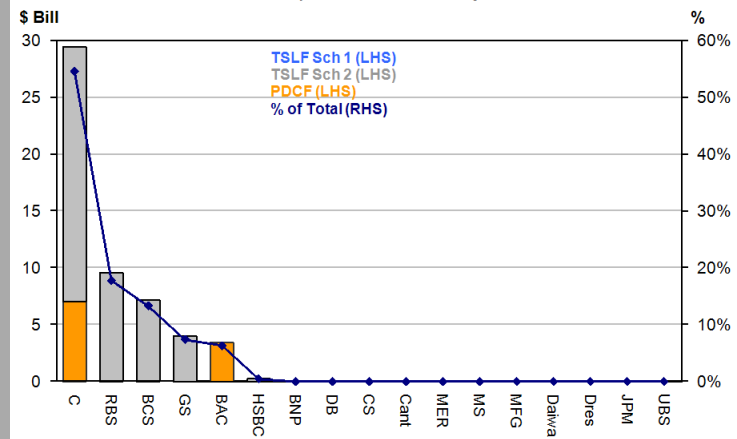
Market Monitoring Metrics 4-17-09.doc

Clara Sheets
Markets Group
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral
 NR

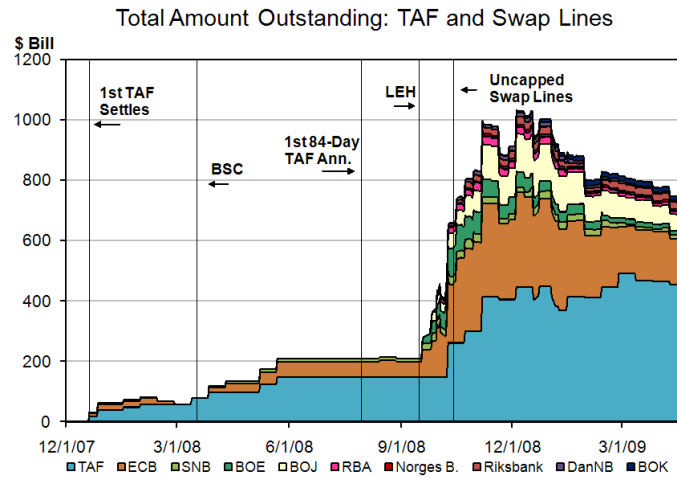
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Current Exposure to Primary Dealers



NR

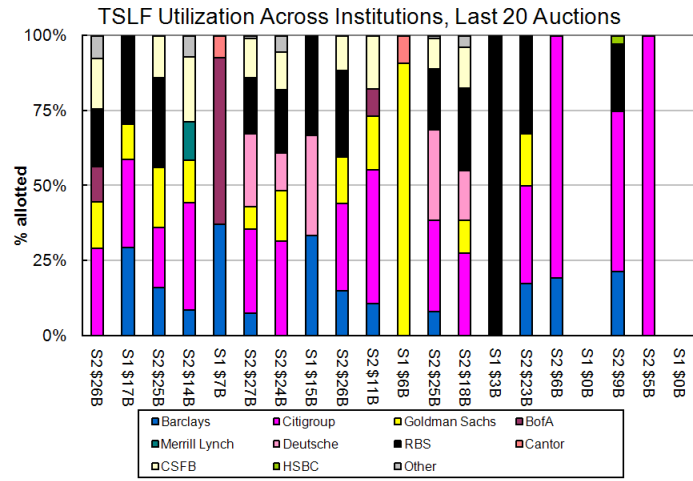
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

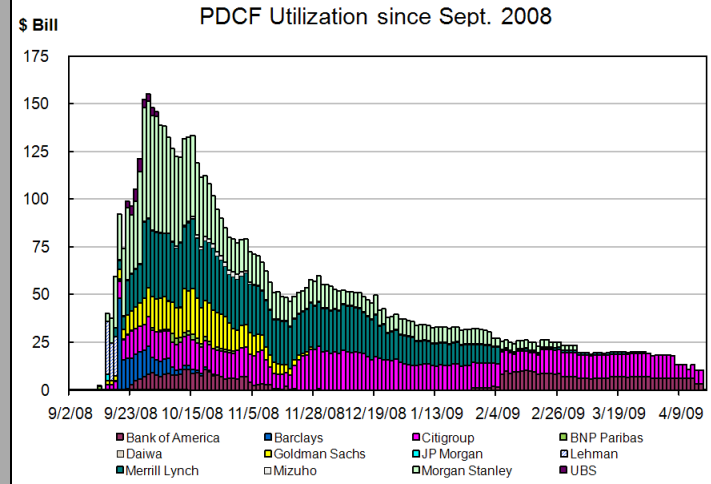
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NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

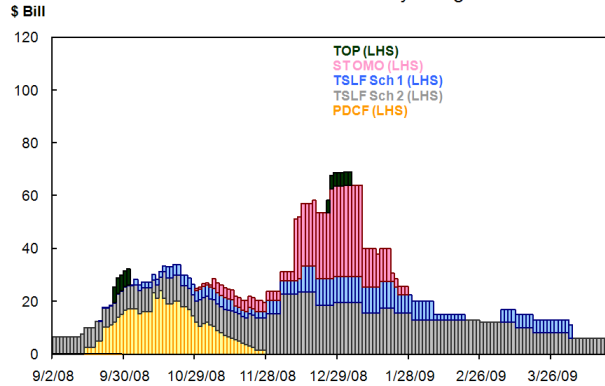
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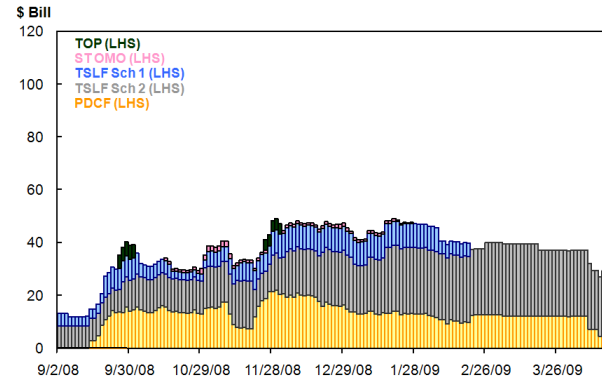
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

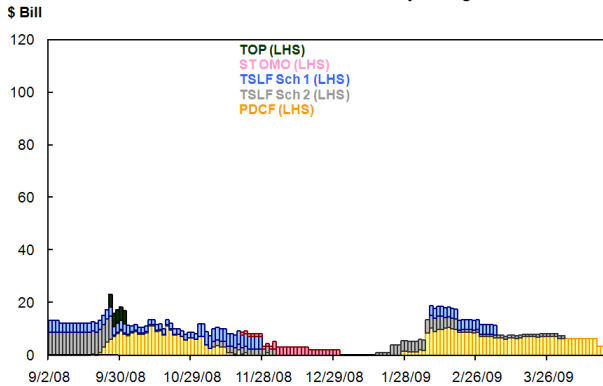
Goldman Sachs Fed Facility Usage



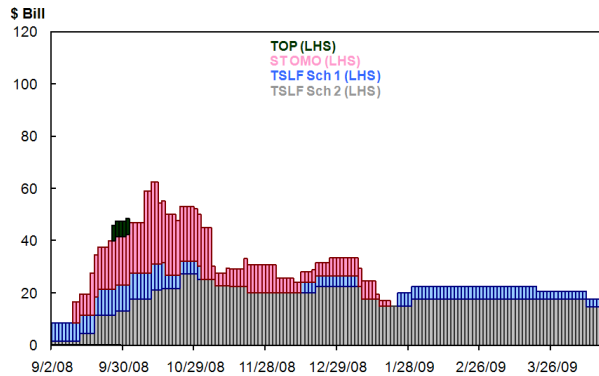
Citi Fed Facility Usage



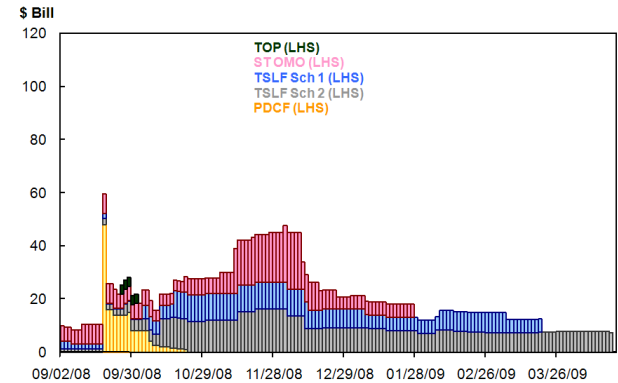
Bank of America Fed Facility Usage



RBS Fed Facility Usage



Barclays Fed Facility Usage



- This week, Bank of America and Citi, the only two dealers active in PDCF, pared back their usage. Only Citi completely rolled over its maturing position in this week's Schedule 2 TSLF auction.



Fw: Chart Pack of Market Monitoring Metrics for Fed Facilities 4-24-09
Rita C Proctor to: Chairman's Email

04/24/2009 02:19 PM



Clara M
Sheets/NY/FRS@F
RS
04/24/2009 02:18
PM

To Christine Cumming/NY/FRS@FRS, rita.c.proctor@frb.gov, Donald L Kohn/BOARD/FRS@BOARD, Brian F Madigan/BOARD/FRS@BOARD, Meg McConnell/NY/FRS@FRS, William Dudley/NY/FRS@FRS, Debby Perelmuter/NY/FRS@FRS, Patricia Mosser/NY/FRS@FRS, Spence Hilton/NY/FRS@FRS, Susan McLaughlin/NY/FRS@FRS, Brian Peters/NY/FRS@FRS, Hayley Boesky/NY/FRS@FRS, Karin Kimbrough/NY/FRS@FRS, Lorie Logan/NY/FRS@FRS, Chris Burke/NY/FRS@FRS, Kristin Mayer/NY/FRS@FRS, Susan Stiehm/NY/FRS@FRS, Marie L Spicer/BOARD/FRS@BOARD, Arthur Angulo/NY/FRS@FRS, James P Bergin/NY/FRS@FRS, Til Schuermann/NY/FRS@FRS, William BRODOWS/NY/FRS@FRS, Steven Friedman/NY/FRS@FRS, Anna Nordstrom/NY/FRS@FRS, Richard Dzina/NY/FRS@FRS, Kathryn Chen/NY/FRS@FRS, Matthew Lieber/NY/FRS@FRS, Michael Holscher/NY/FRS@FRS

cc YoonHi Greene/NY/FRS@FRS, Warren Hrung/NY/FRS@FRS, NY Project 13/NY/FRS@FRS, Audrey Stern/NY/FRS@FRS, Clara M Sheets/NY/FRS@FRS

Subject Chart Pack of Market Monitoring Metrics for Fed Facilities 4-24-09

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NR



Market Monitoring Metrics 4-24-09.doc

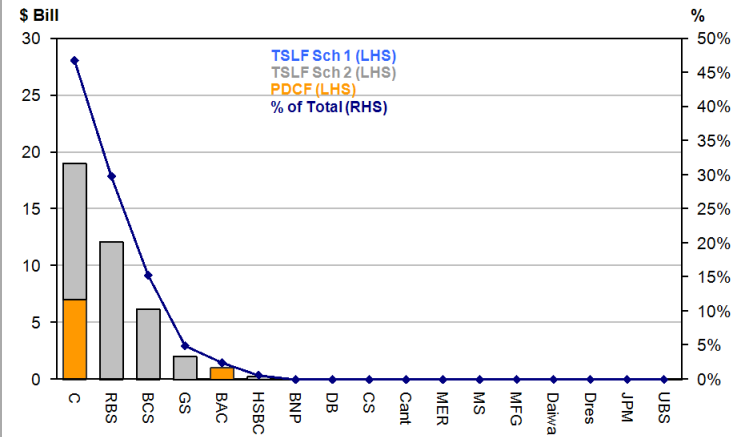
Clara Sheets
Markets Group
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

NR

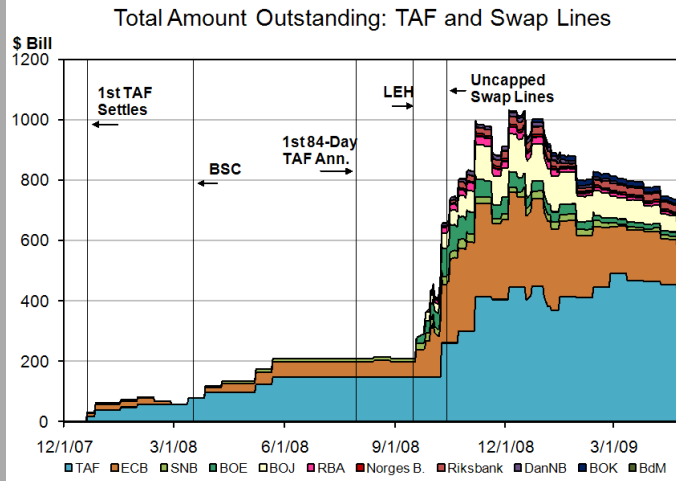
Current Exposure to Primary Dealers



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

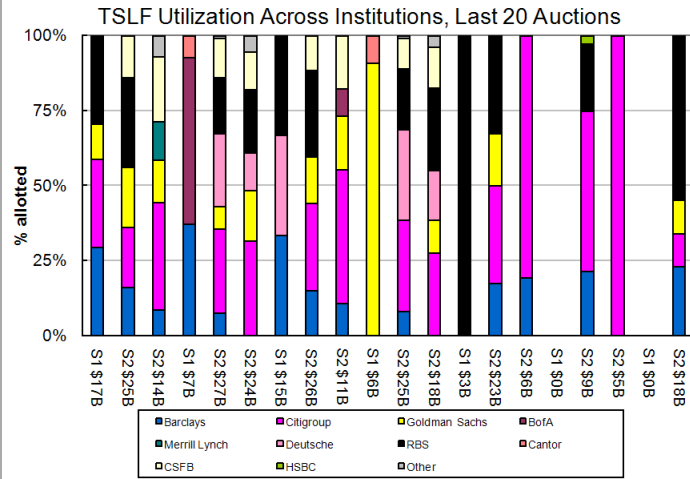
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data *

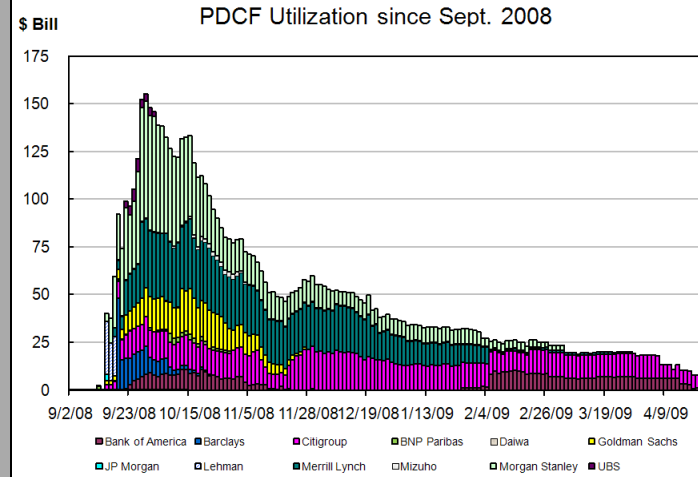
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LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

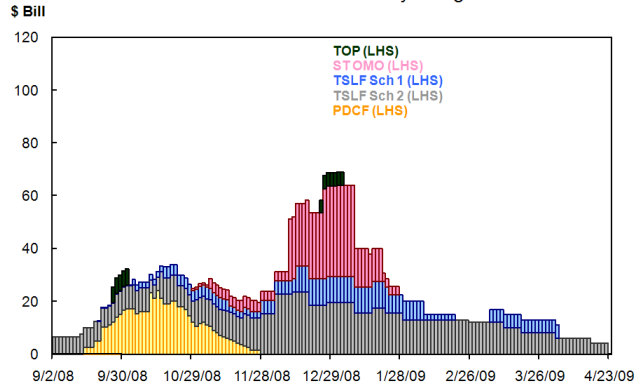
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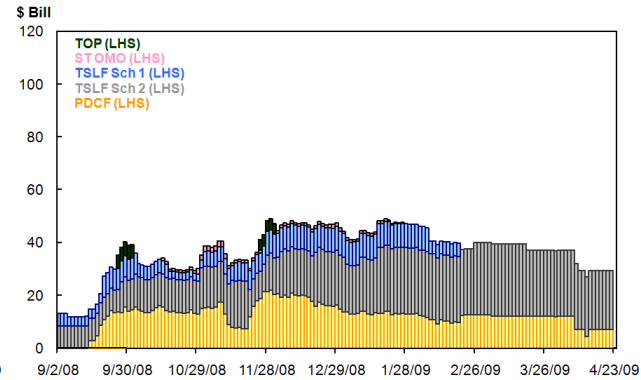
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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

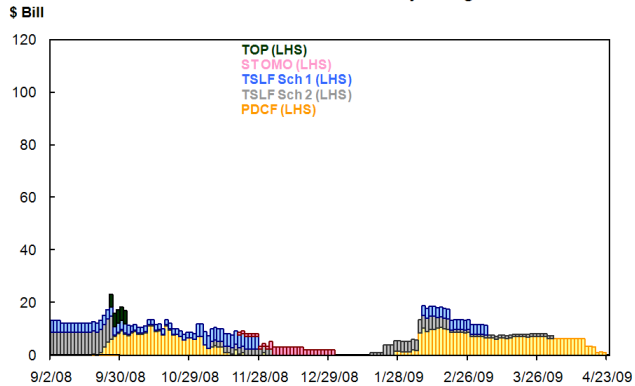
Goldman Sachs Fed Facility Usage



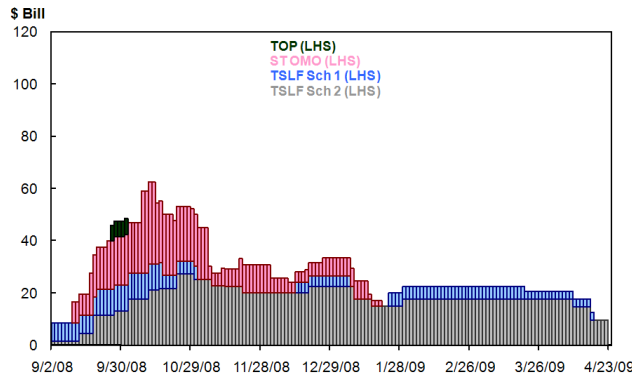
Citi Fed Facility Usage



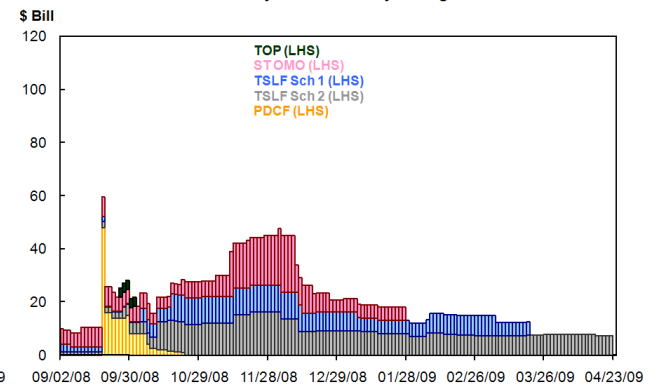
Bank of America Fed Facility Usage



RBS Fed Facility Usage



Barclays Fed Facility Usage



- RBS increased its credit outstanding at this week's TSLF schedule 2 auction, which settled on Thursday. All other dealers decreased their TSLF Schedule 2 usage. Bank of America continued to pare back its PDCF usage.

NR



Chart Pack of Market Monitoring Metrics for Fed Facilities 5-12-09

Clara M Sheets to: Christine Cumming, rita.c.proctor, Donald L Kohn, Brian F Madigan, Meg McConnell, William Dudley, Debby Perelmuter, Patricia YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara M Sheets 05/12/2009 11:18 AM

Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara M Sheets

*****RESTRICTED F.R.*****

Key takeaways from last week:

NR



Market Monitoring Metrics 5-12-09.doc

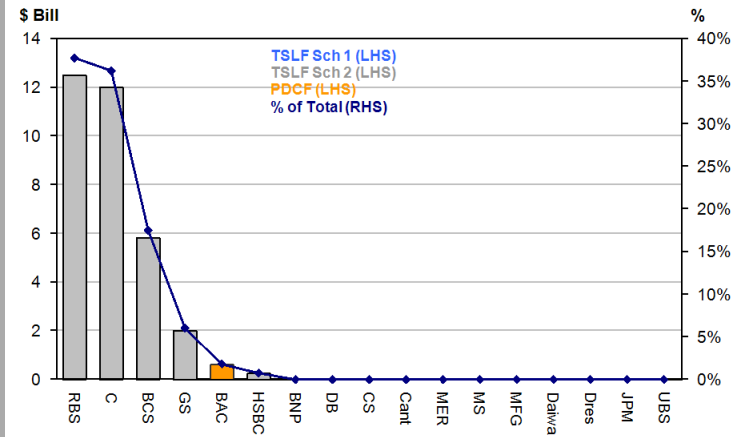
Clara Sheets
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33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

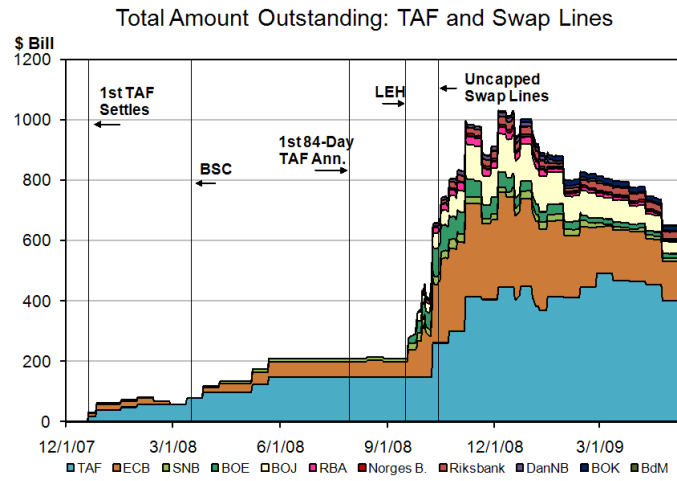
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Current Exposure to Primary Dealers



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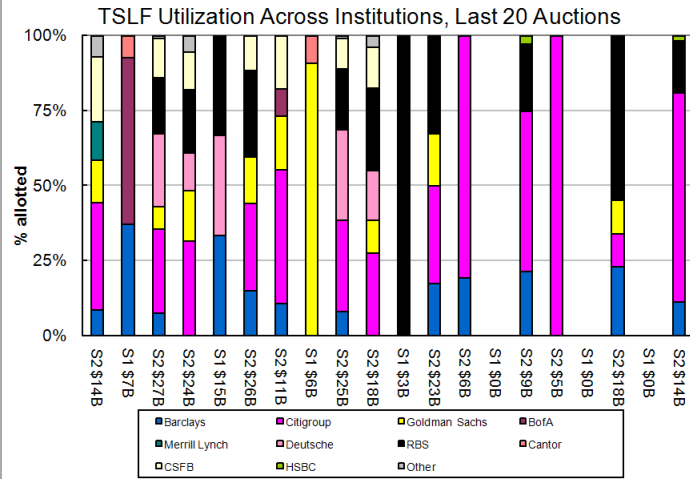
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LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data



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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

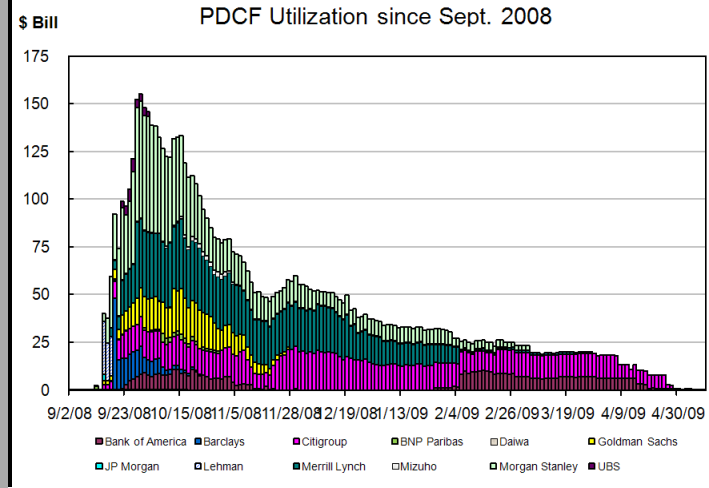
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

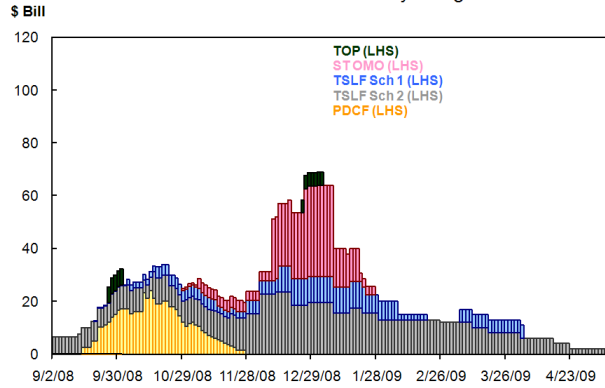
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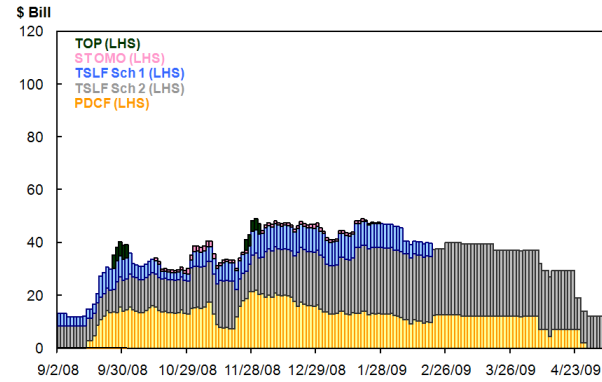
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

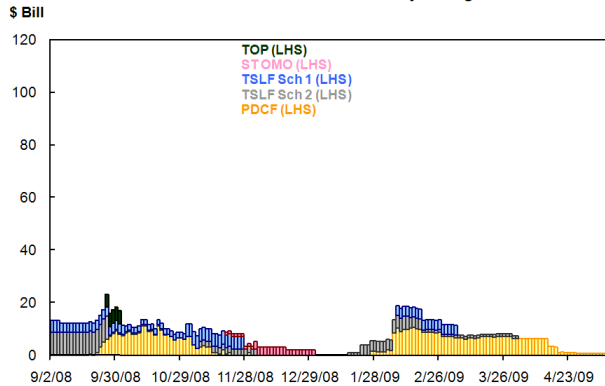
Goldman Sachs Fed Facility Usage



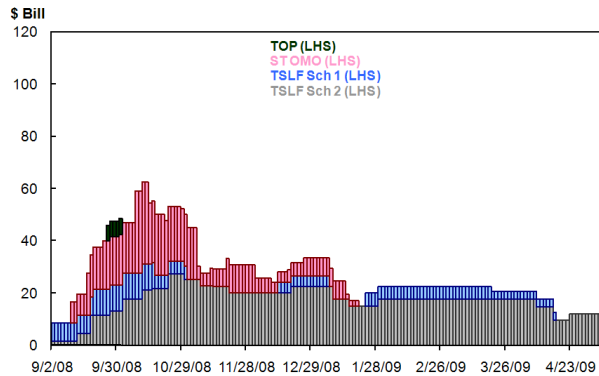
Citi Fed Facility Usage



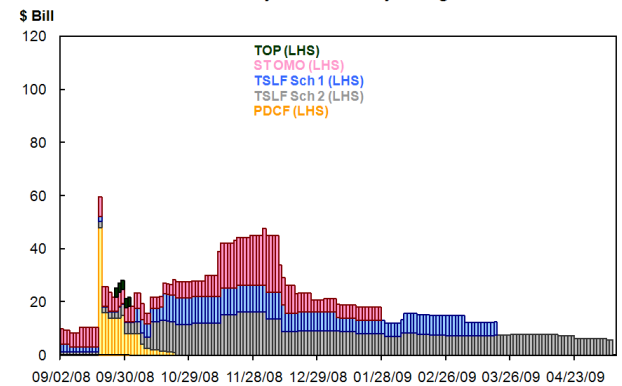
Bank of America Fed Facility Usage



RBS Fed Facility Usage



Barclays Fed Facility Usage



- Facility utilization by institutions was similar to the previous week with little change in TSLF credit after last week's Schedule 2 auction.



Chart Pack of Market Monitoring Metrics for Fed Facilities 5-19-09

Clara M Sheets to: Christine Cumming, rita.c.proctor, Donald L
Kohn, Brian F Madigan, Meg McConnell,
William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara
M Sheets 05/19/2009 12:09 PM

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33 Liberty Street
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clara.sheets@ny.frb.org

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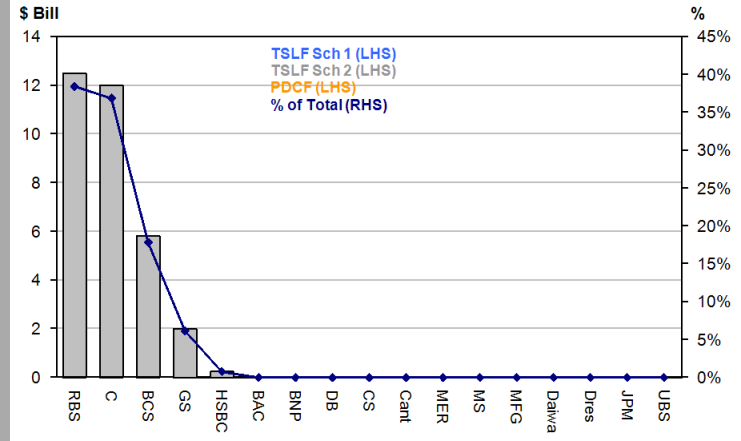
LENDING TO FINANCIAL INSTITUTIONS

Fed Facilities Utilization and Collateral

NR

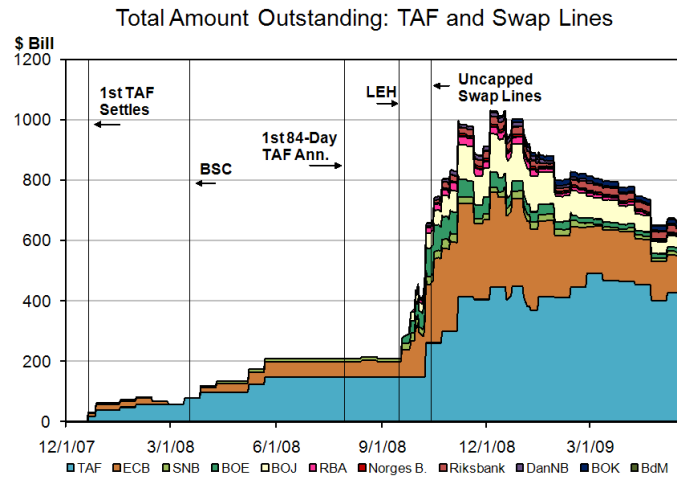
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Current Exposure to Primary Dealers



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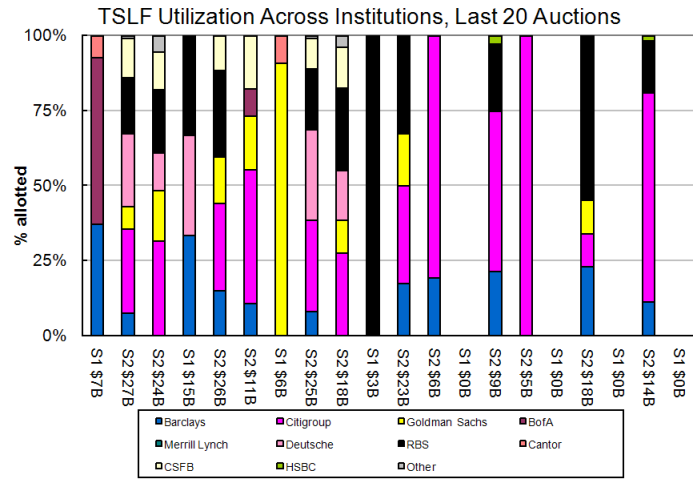
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

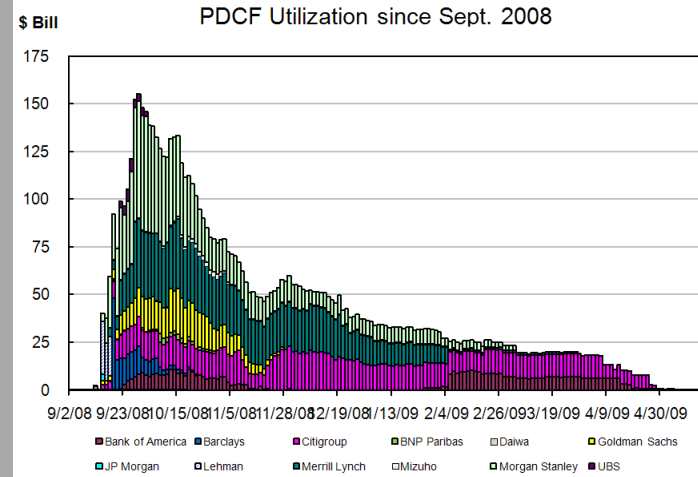
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LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

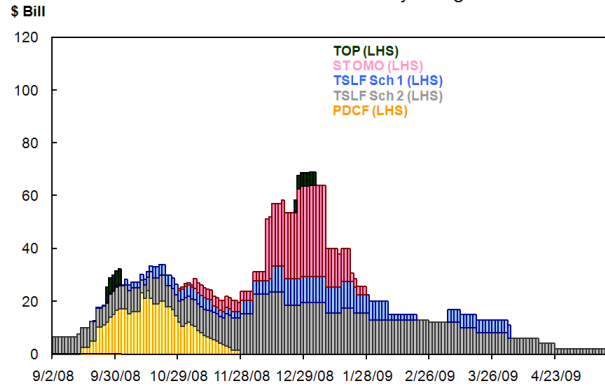
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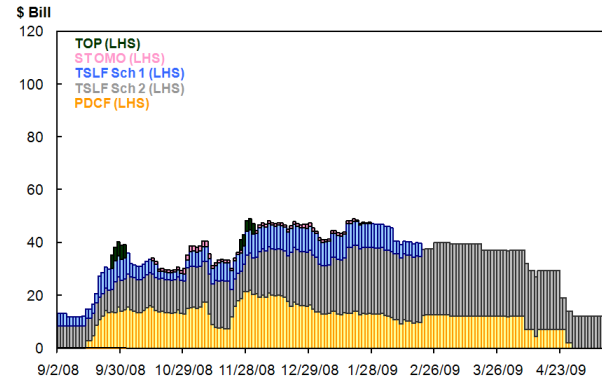
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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

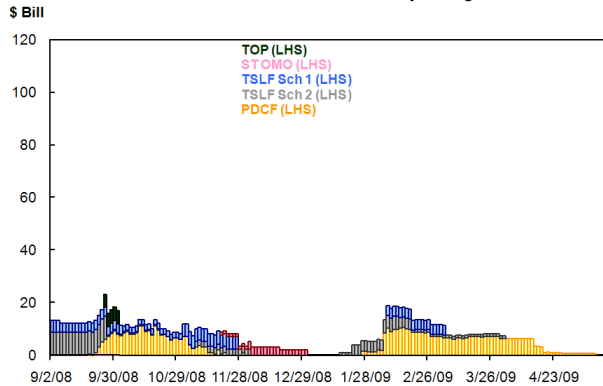
Goldman Sachs Fed Facility Usage



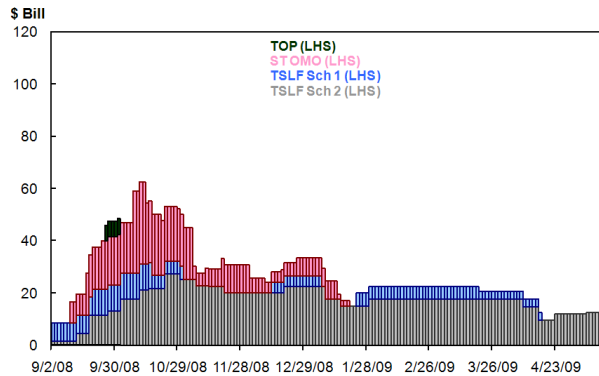
Citi Fed Facility Usage



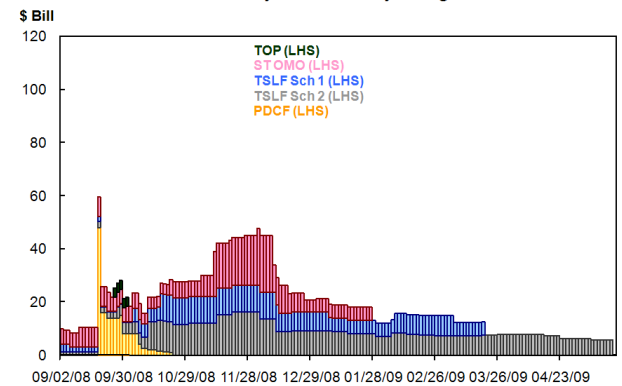
Bank of America Fed Facility Usage



RBS Fed Facility Usage



Barclays Fed Facility Usage



- Bank of America ceased use of all Fed facilities while other primary dealer usage in TSLF Schedule 2 was nearly constant last week.



Chart Pack of Market Monitoring Metrics for Fed Facilities 5-27-09

Clara M Sheets to: Christine Cumming, rita.c.proctor, Donald L
Kohn, Brian F Madigan, Meg McConnell,
William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara
M Sheets 05/27/2009 02:35 PM

*****RESTRICTED F.R.*****

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Market Monitoring Metrics 5-27-09.doc

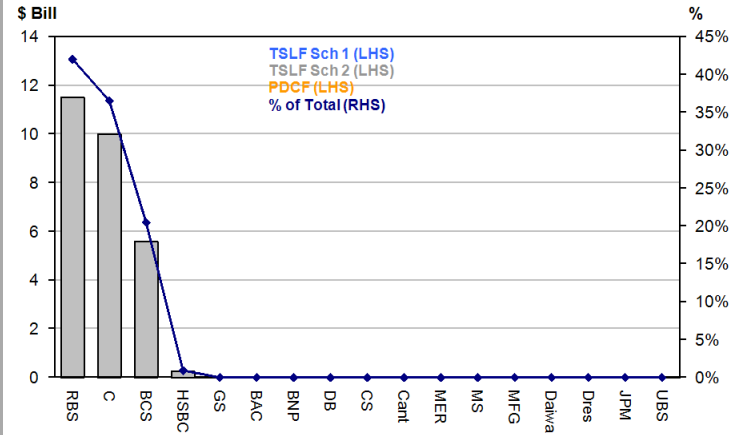
Clara Sheets
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33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

NR

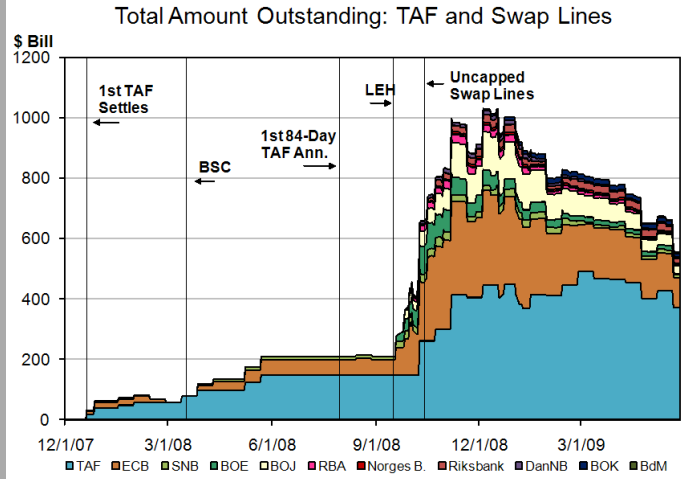
Current Exposure to Primary Dealers



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

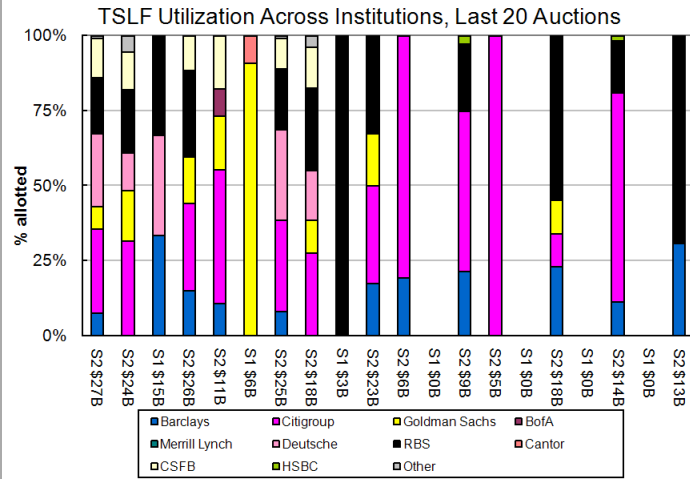
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

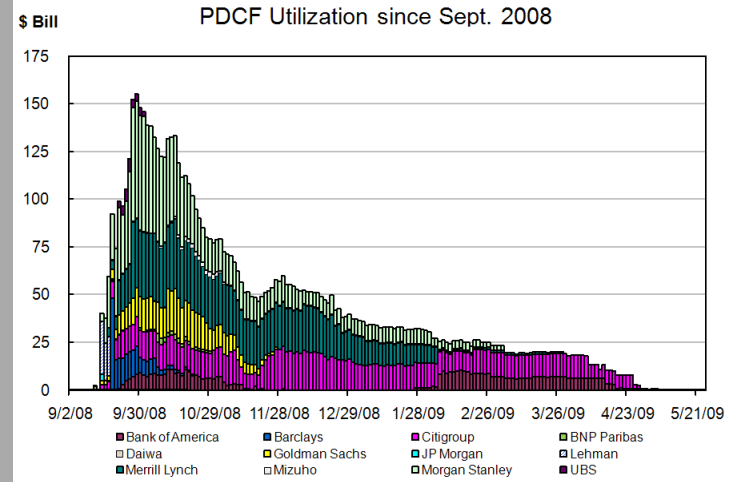
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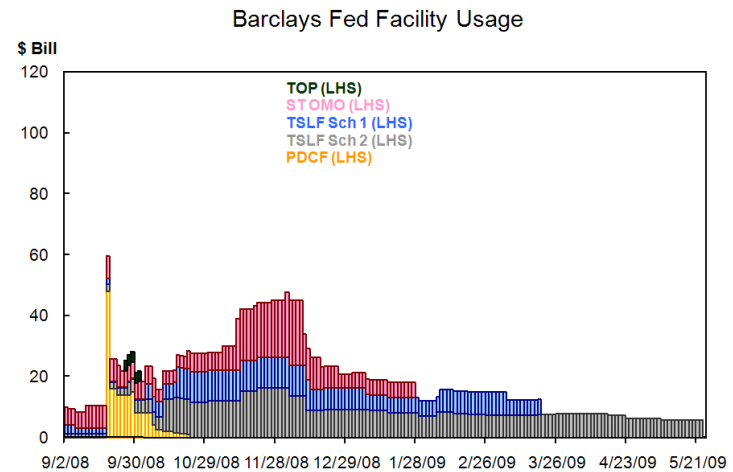
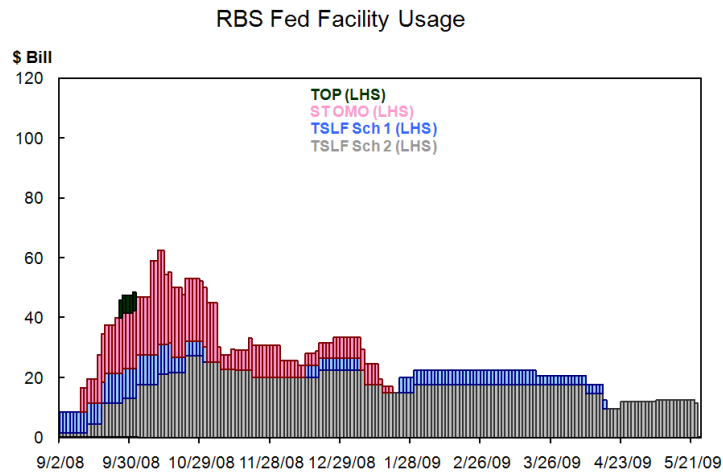
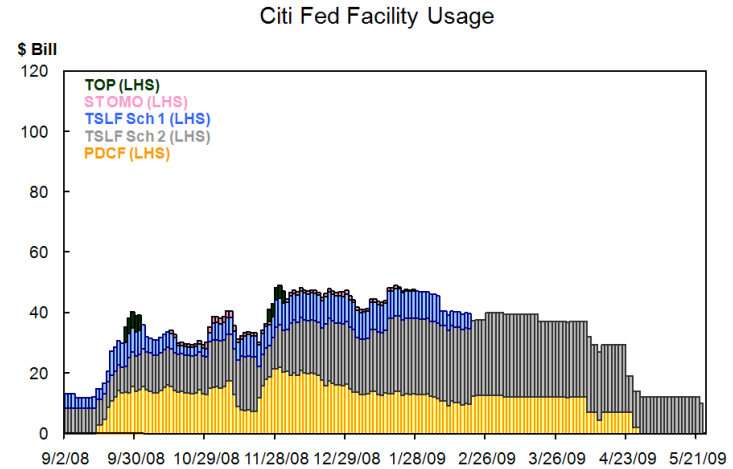
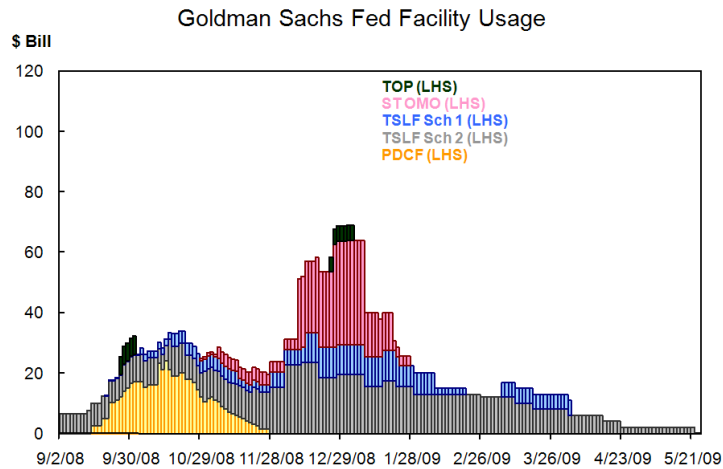
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

NR



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL



- Goldman Sachs ceased usage of TSLF Schedule 2 funding, all other dealer's positions held nearly constant over the course of last week.



Chart Pack of Market Monitoring Metrics for Fed Facilities 6-2-09

Christine Cumming, rita.c.proctor, Donald L
Clara M Sheets to: Kohn, Brian F Madigan, Meg McConnell, 06/02/2009 04:57 PM
William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara
M Sheets

*****RESTRICTED F.R.*****

NR



Market Monitoring Metrics 6-2-09.doc

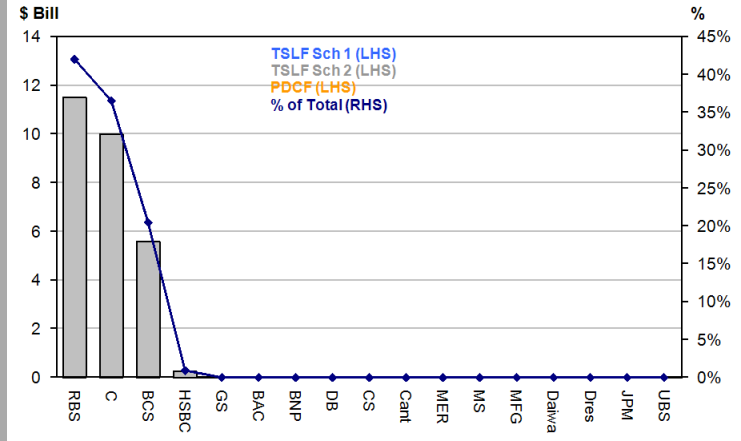
Clara Sheets
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Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

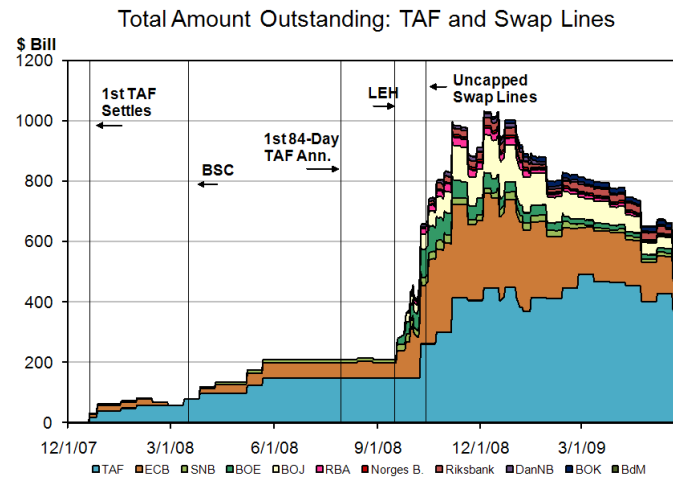
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Current Exposure to Primary Dealers



NR

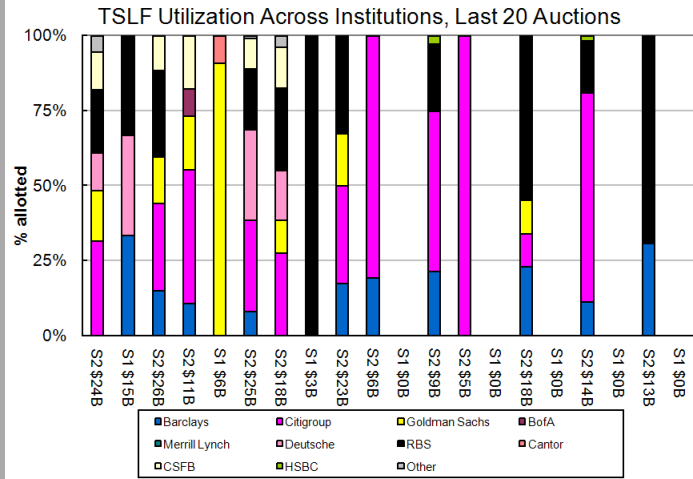
Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

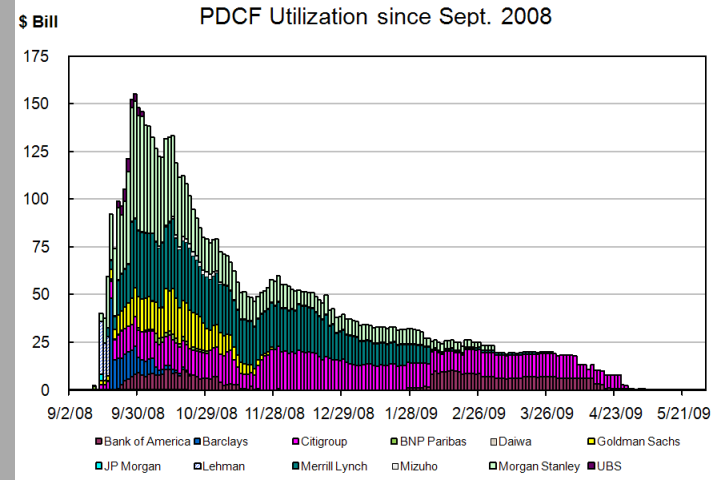
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

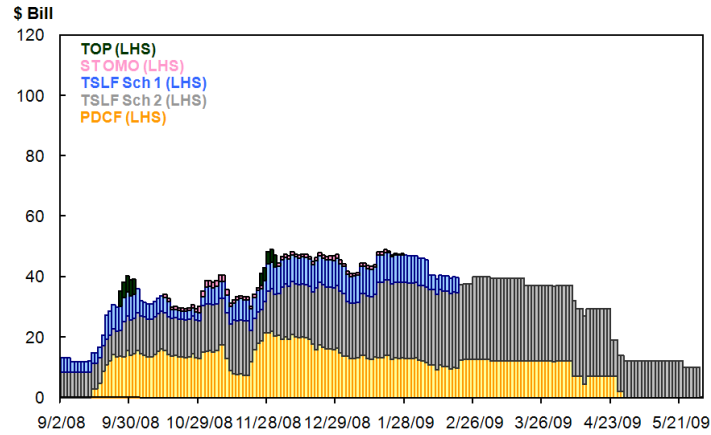
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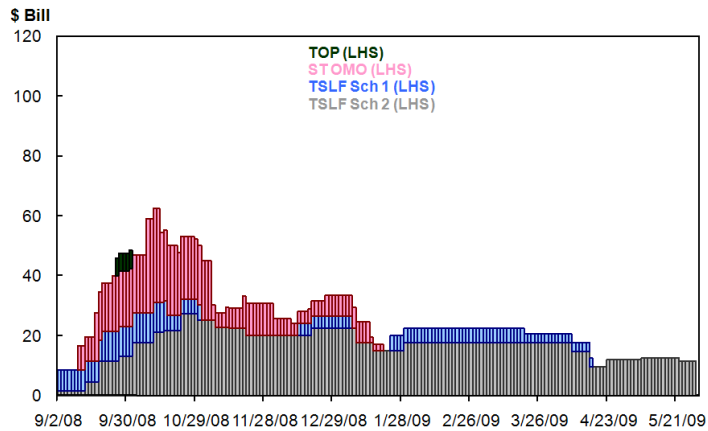
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LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

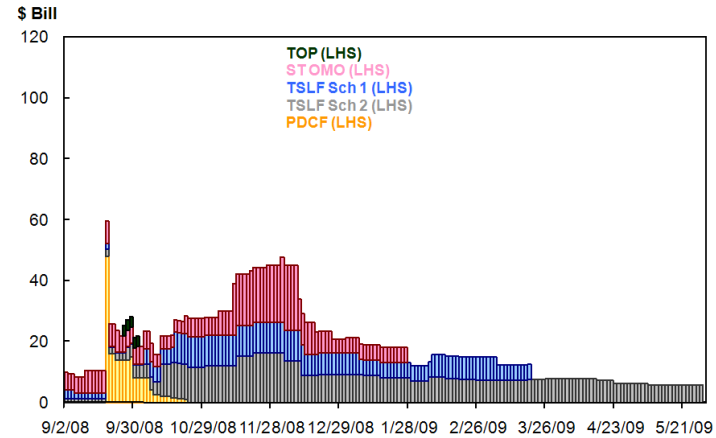
Citi Fed Facility Usage



RBS Fed Facility Usage



Barclays Fed Facility Usage



- Dealer facility usage remained constant last week as no TSLF credit matured.

NR



Chart Pack of Market Monitoring Metrics for Fed Facilities 6-9-09

Clara M Sheets to: Christine Cumming, rita.c.proctor, Donald L
Kohn, Brian F Madigan, Meg McConnell,
William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara
M Sheets 06/09/2009 03:33 PM

*****RESTRICTED F.R.*****

NR



Market Monitoring Metrics 6-9-09.doc

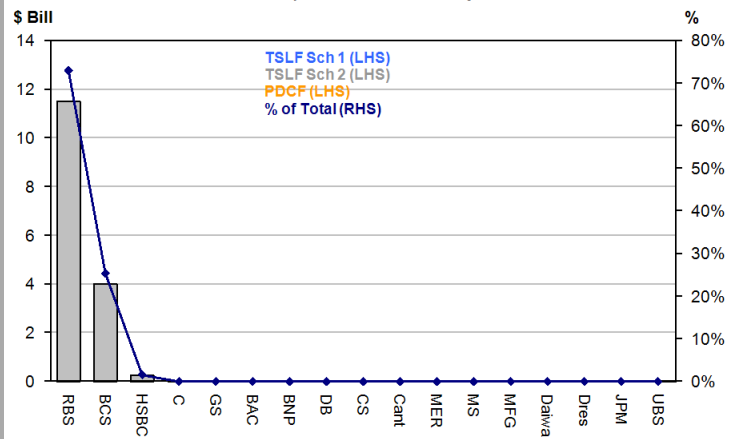
Clara Sheets
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Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

NR

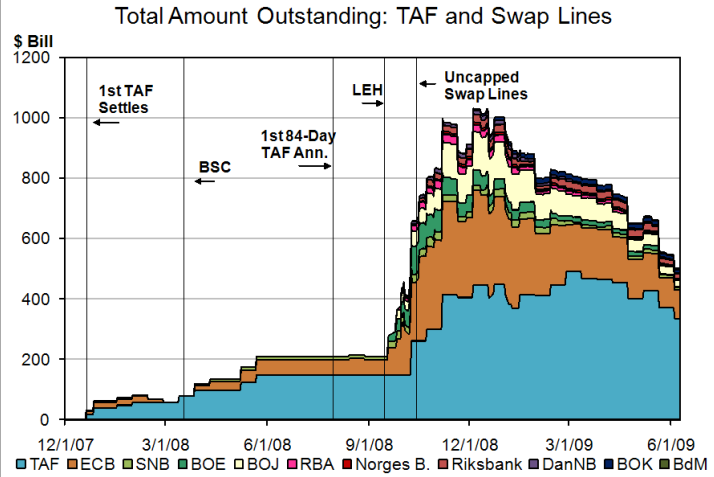
Current Exposure to Primary Dealers



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

NR

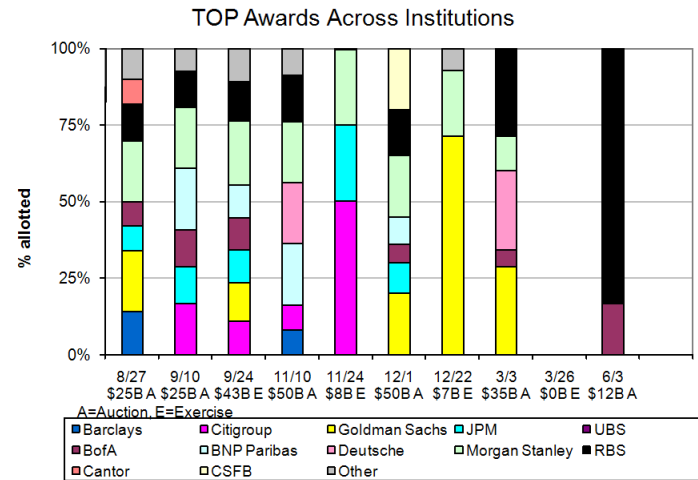
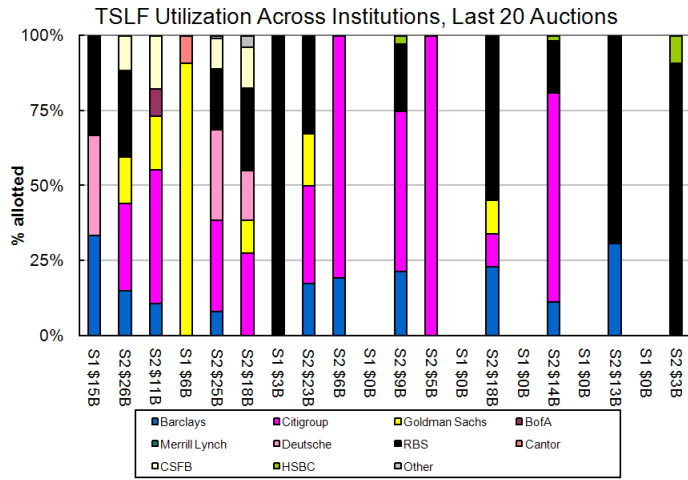


NR

NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data*

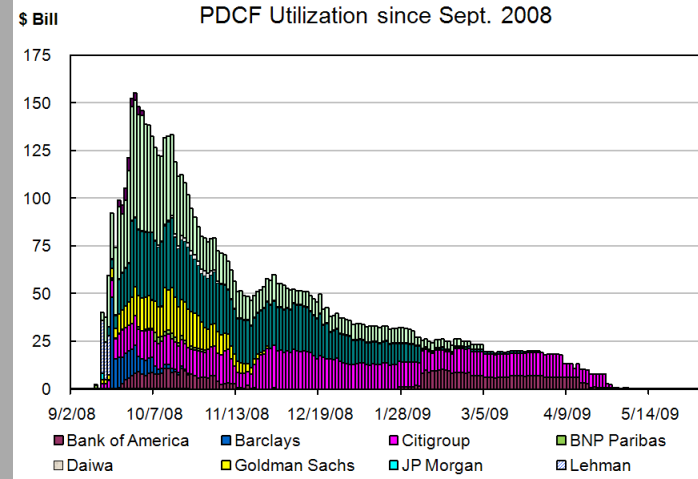
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

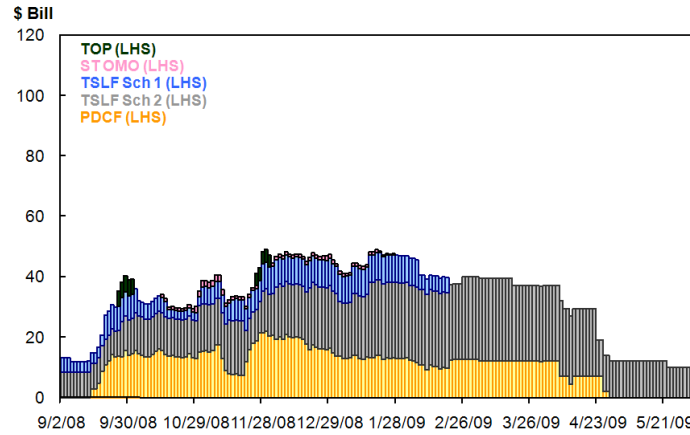
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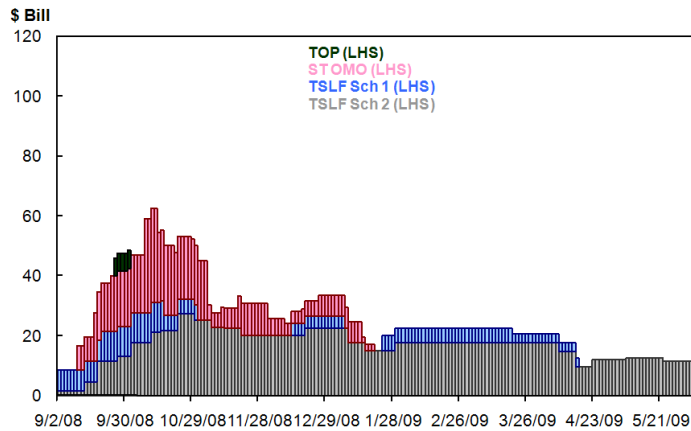
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization by Institutions-CONFIDENTIAL

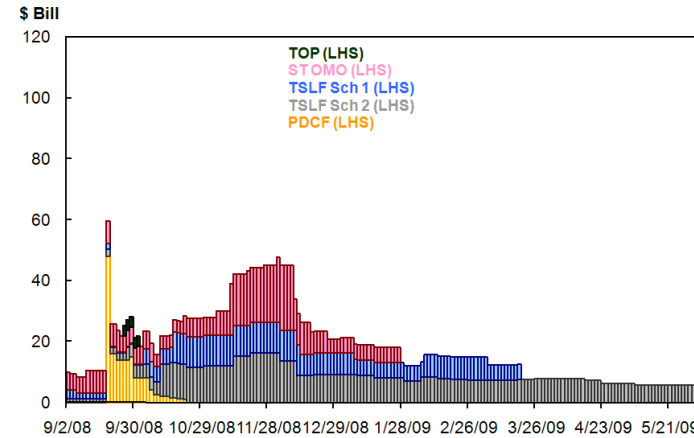
Citi Fed Facility Usage



RBS Fed Facility Usage



Barclays Fed Facility Usage



- Citi halted usage of TSLF as it did not rollover its maturing TSLF Schedule 2 credit.



Chart Pack of Market Monitoring Metrics for Fed Facilities 6-16-09

Christine Cumming, rita.c.proctor, Donald L
Clara M Sheets to: Kohn, Brian F Madigan, Meg McConnell, 06/16/2009 04:06 PM
William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara
M Sheets

*****RESTRICTED F.R.*****

NR



Market Monitoring Metrics 6-16-09.doc

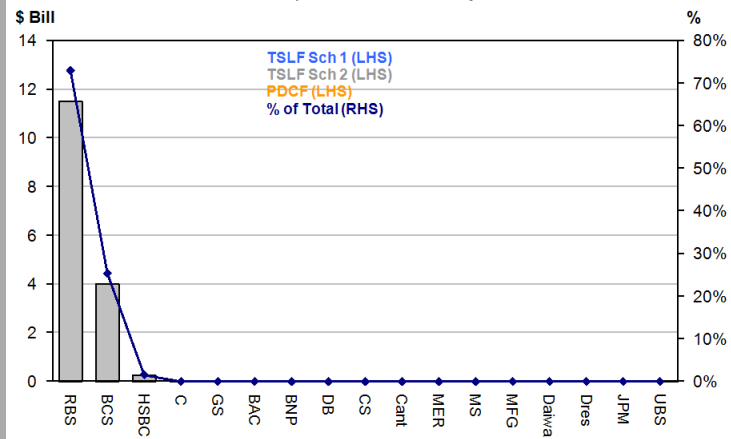
Clara Sheets
Markets Group
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
clara.sheets@ny.frb.org

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

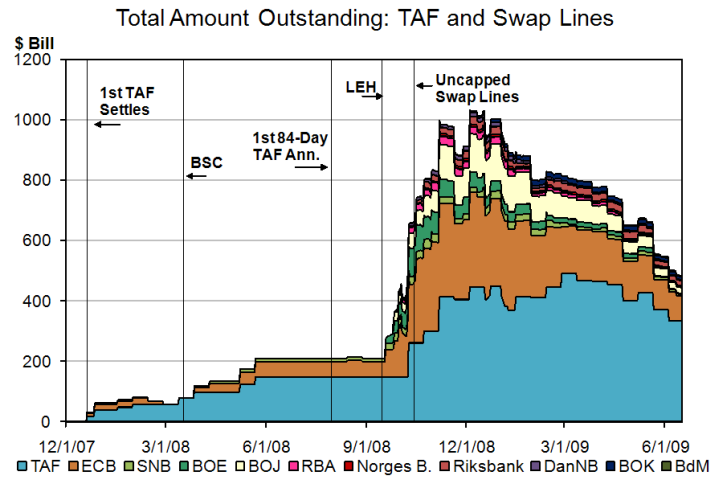
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Current Exposure to Primary Dealers



NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TAF and Relevant Data

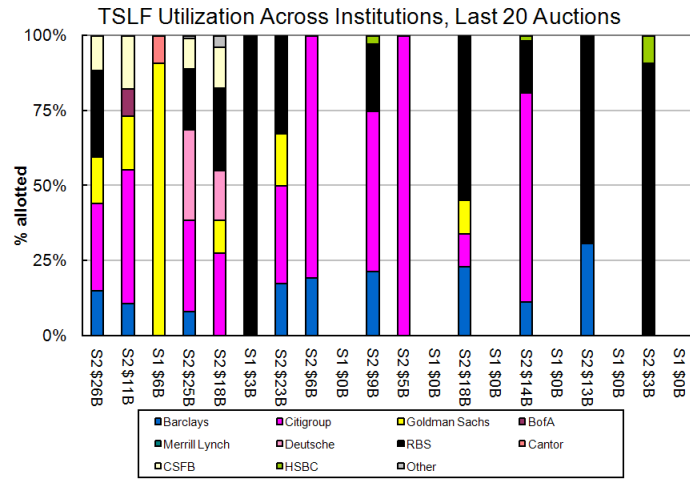


NR

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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data *

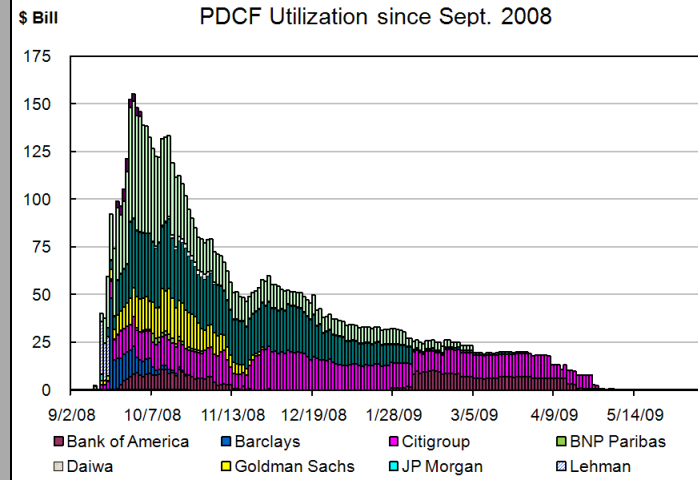
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NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

NR



NR



Chart Pack of Market Monitoring Metrics for Fed Facilities 6-25-09

Clara M Sheets to: Christine Cumming, rita.c.proctor, Donald L
Kohn, Brian F Madigan, Meg McConnell, 06/25/2009 10:33 AM
William Dudley, Debby Perelmuter, Patricia
Cc: YoonHi Greene, Warren Hrung, NY Project 13, Audrey Stern, Clara
M Sheets

*****RESTRICTED F.R.*****

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Market Monitoring Metrics 6-25-09.doc

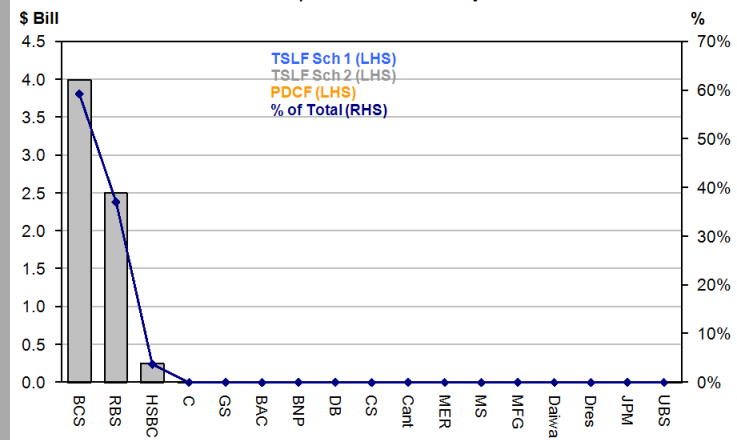
Clara Sheets
Markets Group
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045
(212) 720-1230
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Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
Fed Facilities Utilization and Collateral

NR

NR

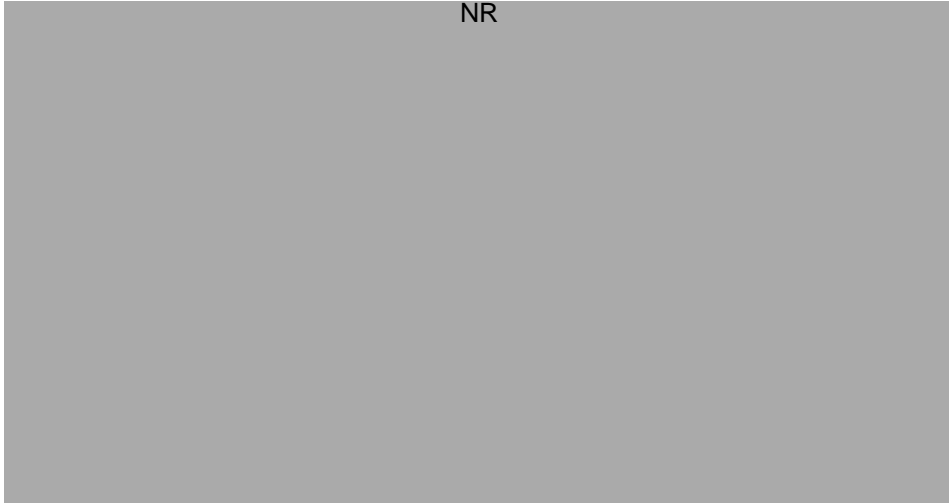
Current Exposure to Primary Dealers



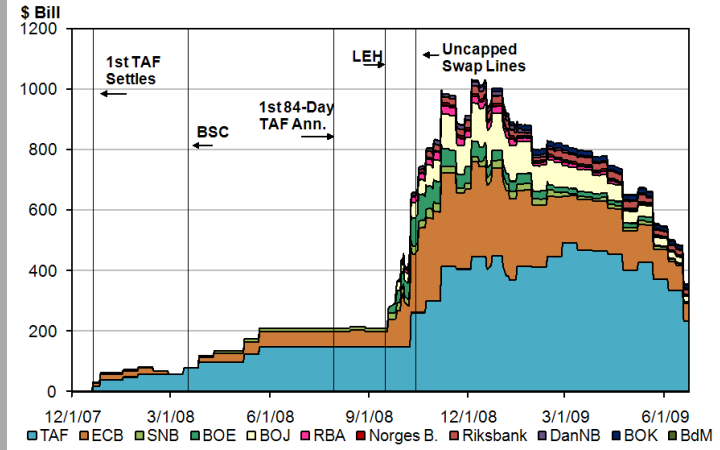
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TAF and Relevant Data

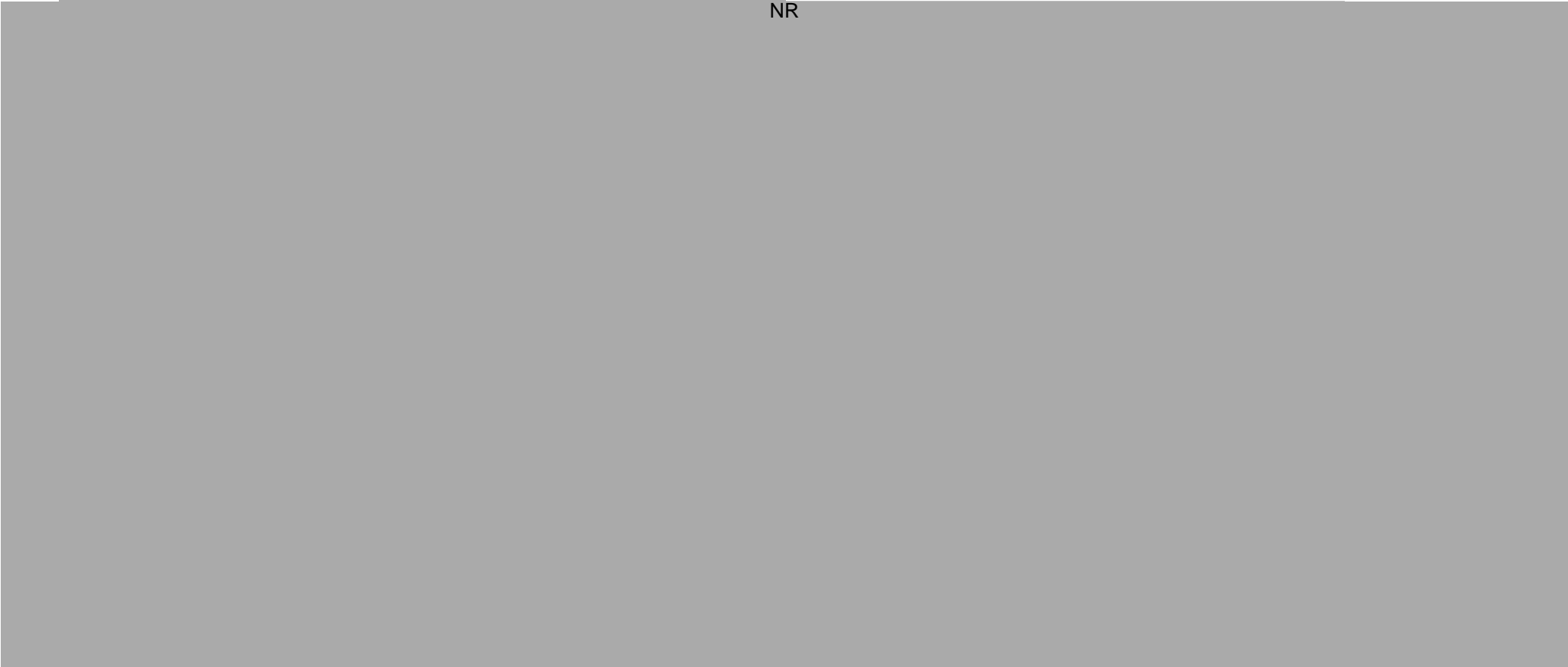
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Total Amount Outstanding: TAF and Swap Lines

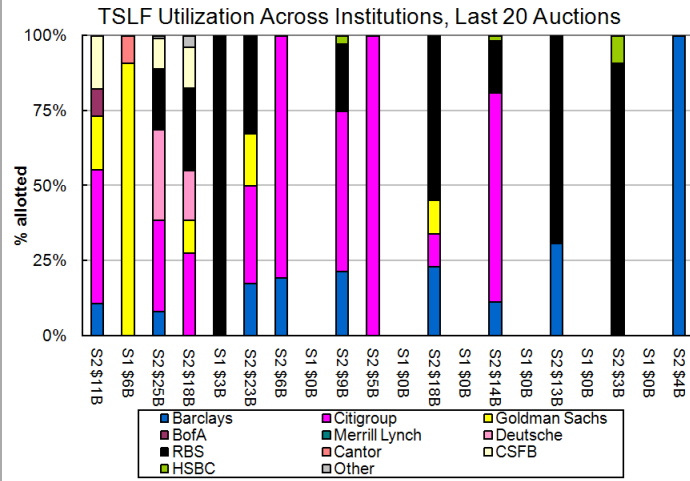


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LENDING TO FINANCIAL INSTITUTIONS
TSLF and Relevant Data *

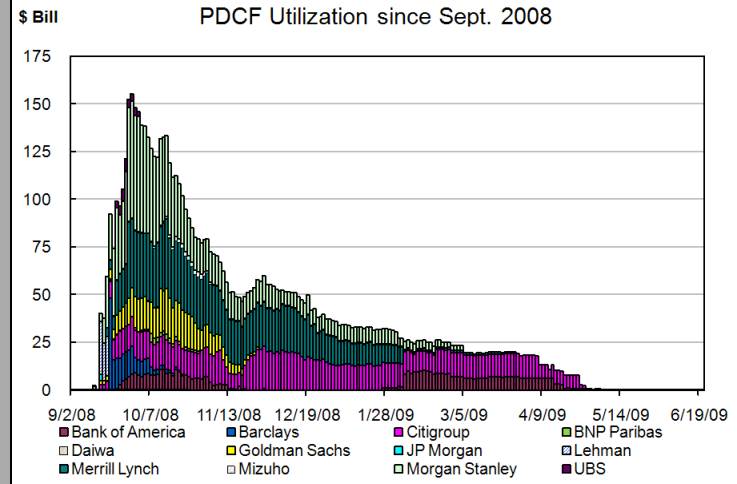
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NR

Restricted F.R.
LENDING TO FINANCIAL INSTITUTIONS
PDCF and Relevant Data

NR



NR

