

FED Documentation

<u>Report Name</u>	<u>Frequency</u>
1. Liquidity Executive Summary	Daily
2. Liquidity Pool Detail – “Footnote”	Daily
3. Daily Treasury MIS/ Global Liquidity Projection	Daily
4. Repo Maturity Schedule by Asset Class	Daily
5. Repo Maturity Schedule by Counterparty	Daily
6. Commercial Paper - Detail	Daily
7. Sources & Uses Schedule	Daily
8. Weekly Firm Financial Summary	Weekly
9. Cash Capital Requirements	Quarterly

Daily Verbal Updates (late afternoon)

1. Estimate of Liquidity Pool
2. Estimate of Fail Figures & Repo Market Color
3. PDCF Utilization
4. CDS Spreads

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