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Central Bank Liquidity Swaps Held by the Federal Reserve: All Maturities

Federal Reserve System: Federal Reserve Bank of St. Louis

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(SWPT)

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☆ Central Bank Liquidity Swaps held by the Federal Reserve: All Maturities (SWPT)

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Observation:
2017-07-05: **3,070** (+ more)
Updated: Jul 6, 2017

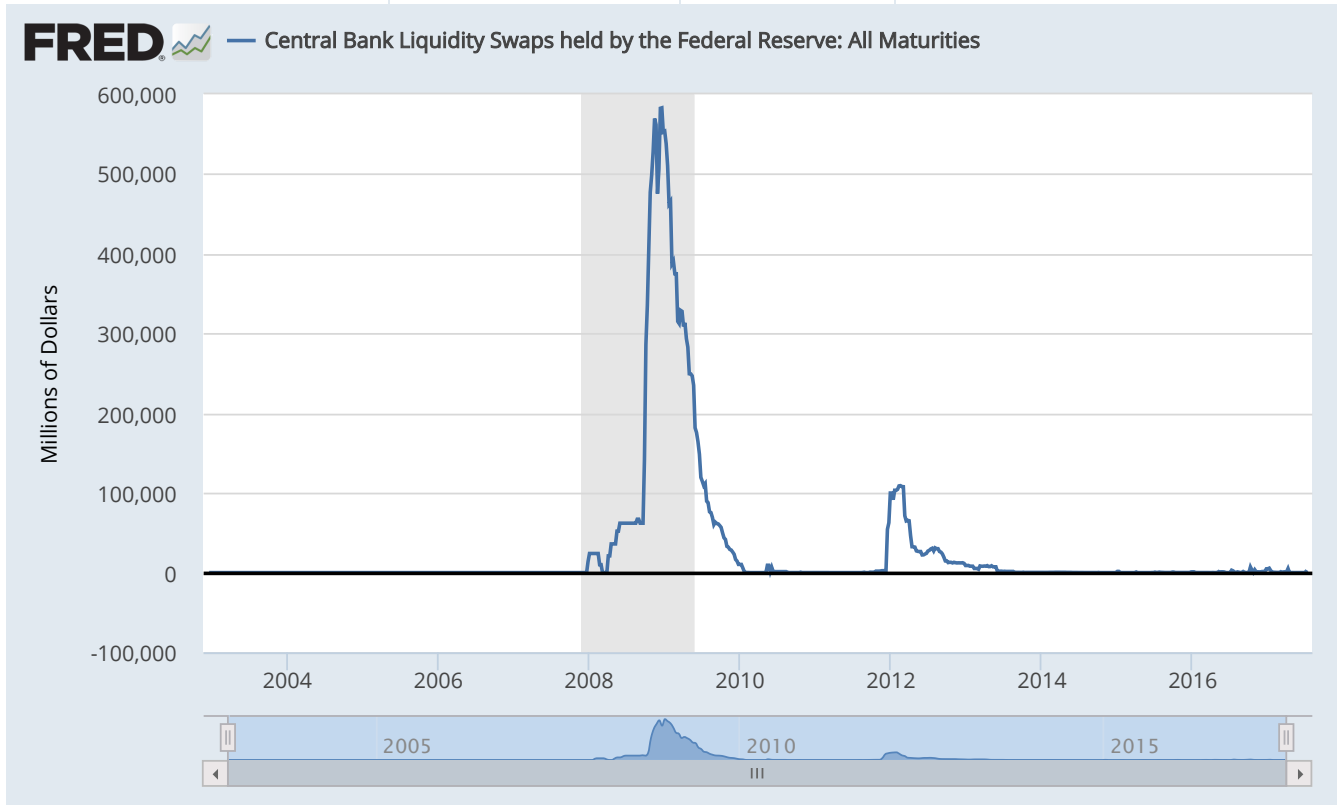
Units:
Millions of Dollars,
Not Seasonally Adjusted

Frequency:
Weekly,
As of Wednesday

1Y | 5Y | 10Y | Max

EDIT GRAPH

2002-12-18 2017-07-05



Shaded areas indicate U.S. recessions (<https://fredhelp.stlouisfed.org/fred/data/understanding-the-data/recession-bars/>)

Source: Board of Governors of the Federal Reserve System (US)

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NOTES

Source: Board of Governors of the Federal Reserve System (US) (<http://www.federalreserve.gov/>)

Release: H.4.1 Factors Affecting Reserve Balances (<http://www.federalreserve.gov/releases/h41/>)

Units: Millions of Dollars, Not Seasonally Adjusted

Frequency: Weekly

The FOMC has authorized temporary reciprocal currency arrangements (central bank liquidity swaps) with certain foreign central banks to help provide liquidity in U.S. dollars to overseas markets.

These swaps involve two transactions. First, when the foreign central bank draws on the swap line, it sells a specified amount of its currency to the Federal Reserve in exchange for dollars at the prevailing market exchange rate. The foreign currency that the Federal Reserve acquires is placed in an account for the

Federal Reserve at the foreign central bank. This line in the statistical release reports the dollar value of the foreign currency held under these swaps.

Second, the dollars that the Federal Reserve provides are deposited in an account for the foreign central bank at the Federal Reserve Bank of New York. At the same time as the draw on the swap line, the Federal Reserve and the foreign central

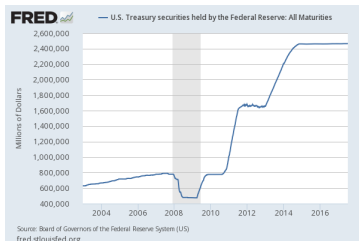
bank enter into a binding agreement for a second transaction in which the foreign central bank is obligated to repurchase the foreign currency at a specified future date at the same exchange rate. At the conclusion of the second transaction, the foreign central bank pays a market-based rate of interest to the Federal Reserve. Central bank liquidity swaps are of various maturities, ranging from overnight to three months.

Suggested Citation:

Board of Governors of the Federal Reserve System (US), Central Bank Liquidity Swaps held by the Federal Reserve: All Maturities [SWPT], retrieved from FRED, Federal Reserve Bank of St. Louis; <https://fred.stlouisfed.org/series/SWPT>, July 11, 2017.

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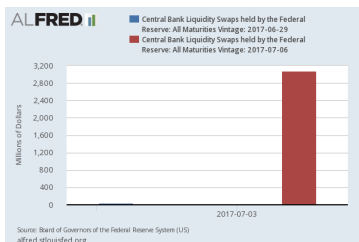
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RELEASE TABLES

H.4.1 Factors Affecting Reserve Balances

Table 2. Maturity Distribution of Securities, Loans, and Selected Other Assets and Liabilities: Weekly, As of Wednesday
([/fred.stlouisfed.org/release/tables?rid=20&eid=4422](https://fred.stlouisfed.org/release/tables?rid=20&eid=4422))

Federal Reserve Bank of St. Louis, One Federal Reserve Bank Plaza, St. Louis, MO 63102

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