

FEDERAL RESERVE BANK *of* NEW YORK

33 LIBERTY STREET, NEW YORK, NY 10045-0001

ANTHONY O. CIRILLO
ASSISTANT VICE PRESIDENT

June 16, 2011

TO: All Institutions Required to File the Report of Foreign Holdings of U.S. Securities, Including Selected Money Market Instruments (SHLA)

SUBJECT: Notification of Reporting Requirement for the SHLA Report as of June 30, 2011 and Webcast of SHLA Seminar

As you may know, your institution is required to file the Report of Foreign Holdings of U.S. Securities, Including Selected Money Market Instruments (SHLA) annually. The next submission is as of June 30, 2011 and is due to the Federal Reserve Bank of New York by August 31, 2011.

In order to assist in your preparation of the report, a webcast of the SHLA seminar will be available for viewing from June 20th, 2011 thru September 20th, 2011 at:

http://www.newyorkfed.org/newsevents/events/banking/2011/0620_2011.html

This seminar is intended for officers and staff responsible for the preparation and submission of the SHLA data. The purpose of this seminar is to provide viewers with information on the reporting criteria, data concepts, and preparation of the SHLA. Registration for the webcast is required and can be done at the web site mentioned above. In addition, presentation materials will be available for download on the site.

We trust the webcast will be beneficial to your institution and serve to enhance your understanding of the SHLA report. If you have any questions about this presentation or your 2011 SHLA data submission, please contact Securities Reports Division staff at (212) 720-6300 or by e-mail at SHLA.Help@ny.frb.org.

Sincerely,

Signed: Anthony O. Cirillo