

Weekly Report of Dealer Positions—FR 2004A

As of close of trading on Wednesday,

Month / Day / Year

The FR 2004 reports are authorized by law (12 U.S.C. §§ 225a, 263c, 353-359, and 391). These reports are required to obtain the benefit of primary dealer status.

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	Outrigh	nt Positions	
	Long 1	Short 2	
Dollar Amounts in Millions at Market Value	GSWA Amount	GSWA Amount	_
U.S. Treasury securities (excluding TIPS)	·		
a. Bills	M438	M439	1.a.
b. Floating-rate notes (FRNs)	N749	N756	1.b.
c. Coupons due in less than or equal to 2 years	M440	M441	1.c.
d. Coupons due in more than 2 years but less than or equal to 3 years	M442	M443	1.d.
e. Coupons due in more than 3 years but less than or equal to 6 years	M444	M445	1.e.
f. Coupons due in more than 6 years but less than or equal to 7 years	M446	M447	1.f.
g. Coupons due in more than 7 years but less than or equal to 11 years	M448	M449	1.g.
h. Coupons due in more than 11 years	M450	M451	1.h.
2. U.S. Treasury Inflation-Protected Securities (TIPS)			
a. TIPS due in less than or equal to 2 years	M452	M453	2.a.
b. TIPS due in more than 2 years but less than or equal to 6 years	M454	M455	2.b.
c. TIPS due in more than 6 years but less than or equal to 11 years	M456	M457	2.c.
d. TIPS due in more than 11 years	M458	M459	2.d.
3. Federal Agency and GSE Securities (excluding MBS)			
a. Discount notes	M460	M461	3.a.
b. Coupons	M462	M463	3.b.
4. Mortgage-backed Securities			
Federal Agency and GSE MBS			
a. Federal Agency and GSE Residential Pass-through MBS	M464	M465	4.a.
b. All Other Federal Agency and GSE Residential MBS	M466	M467	4.b.
c. Federal Agency and GSE CMBS	M468	M469	4.c.
Non-Agency MBS			
d. Non-Agency Residential MBS	M470	M471	4.d.
e. Other CMBS	M472	M473	4.e.
5. Corporate Securities			
a. Commercial paper	M474	M475	5.a.
Investment grade bonds, notes, and debentures			
b. Due in less than or equal to 13 months	M476	M477	5.b.
c. Due in more than 13 months but less than or equal to 5 years	N757	R783	5.c.
d. Due in more than 5 years but less than or equal to 10 years	R784	R785	5.d.
e. Due in more than 10 years	R786	R787	5.e.

Public reporting burden for this information collection is estimated to average 3 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003). Washington, DC 20503.

Weekly Report of Dealer Positions—Continued

		Outright Positions					
		Long 1		Short 2			
Dollar Amounts in Millions at Market Value	GSWA	Amount	GSWA	Amount			
Below investment grade bonds, notes, and debentures							
f. Due in less than or equal to 13 months	. R788		R789		5.f.		
g. Due in more that 13 months but less than or equal to 5 years	. R790		R791		5.g.		
h. Due in more than 5 years but less than or equal to 10 years	. R792		R793		5.h.		
i. Due in more than 10 years	. R794		R795		5.i.		
6. State and Municipal Government Obligations							
a. Due in less than or equal to 13 months	M482		M483		6.a.		
b. Due in more than 13 months but less than or equal to 5 years	R796		R797		6.b.		
c. Due in more than 5 years but less than or equal to 10 years	R798		R799		6.c.		
d. Due in more than 10 years	. R800		R801		6.d.		
e. Variable-rate demand notes	. M486		M487		6.e.		
7. Asset-backed Securities							
a. Credit card-backed securities	M488		M489		7.a.		
b. Student loan-backed securities	M490		M491		7.b.		
c. Automobile loan-backed securities	M492		M493		7.c.		
d. Other asset-backed securities	M494		M495		7.d.		
8. Total (lines 1 through 7)	M496		M497		8.		
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York Name of Pre 33 Liberty Street			this report	should be dire	эстеа: 		
FAX: (212) 720-5030 or (646) 720-5030 Dealer Name)						
Comments:							
"To the best of my knowledge, the report has been prepared in conformity with the New York and is accurate. I am responsible for the internal controls over the report controls are effective. These internal controls are (1) designed to ensure the according compliance staff, and (3) assessed regularly by management of the named in these internal controls and any inaccuracies in data already reported to the Feder Note: Dealers are only required to submit a copy of this attestation with the last a name.	orting of th uracy of th stitution. I eral Reserv	e data in this is data, (2) n agree to repo ve Bank of No	report and nonitored a ort any mate ew York."	believe that t nd reviewed b	hese y audit		
Signature Date (MM/DI)/YYYY)						



Weekly Report of Cumulative Dealer Transactions—FR 2004B

As of close of trading on Wednesday,

Month / Day / Year

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		Cumulative Ou	actions		
		Inter-dealer Brokers 1	W	ith Others 2	
Dollar Amounts in Millions at Principal Value	GSWB	Amount	GSWB	Amount	
U.S. Treasury securities (excluding TIPS)					
a. Bills	M498		M499		1.a.
b. Floating-rate notes (FRNs)	R802		R803		1.b.
c. Coupons due in less than or equal to 2 years	M500		M501		1.c.
d. Coupons due in more than 2 years but less than or equal to 3 years	M502		M503		1.d.
e. Coupons due in more than 3 years but less than or equal to 6 years	M504		M505		1.e.
f. Coupons due in more than 6 years but less than or equal to 7 years	M506		M507		1.f.
g. Coupons due in more than 7 years but less than or equal to 11 years	M508		M509		1.g.
h. Coupons due in more than 11 years	M510		M511		1.h.
2. U.S. Treasury Inflation-Protected Securities (TIPS)					
a. TIPS due in less than or equal to 2 years	M512		M513		2.a.
b. TIPS due in more than 2 years but less than or equal to 6 years	M514		M515		2.b.
c. TIPS due in more than 6 years but less than or equal to 11 years	M516		M517		2.c.
d. TIPS due in more than 11 years	M518		M519		2.d.
3. Federal Agency and GSE Securities (excluding MBS)					
a. Discount notes	M520		M521		3.a.
b. Coupons	M522		M523		3.b.
Mortgage-backed Securities					
Federal Agency and GSE MBS					
Federal Agency and GSE Residential Pass-through MBS					
a. Cash transactions	M524		M525		4.a.
b. Dollar roll transactions	M526		M527		4.b.
c. All Other Federal Agency and GSE Residential MBS	M528		M529		4.c.
d. Federal Agency and GSE CMBS	M530		M531		4.d.
Non-Agency MBS					
e. Non-Agency Residential MBS	M532		M533		4.e.
f. Other CMBS	M534		M535		4.f.
5. Corporate Securities					
a. Commercial paper	M536		M537		5.a.
Investment grade bonds, notes, and debentures					
b. Due in less than or equal to 13 months	M538		M539		5.b.
c. Due in more than 13 months but less than or equal to 5 years	R804		R805		5.c.

Public reporting burden for this information collection is estimated to average 3.7 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Weekly Report of Cumulative Dealer Transactions—Continued

		Cumulative Outright Transactions						
		With Inter-dealer Brokers 1	V	Vith Others 2				
Dollar Amounts in Millions at Principal	Value GSW	B Amount	GSWB	Amount				
d. Due in more than 5 years but less than or equal to 10 years		6	R807		5.d.			
e. Due in more than 10 years		8	R809		5.e.			
Below investment grade bonds, notes, and debentures		•						
f. Due in less than or equal to 13 months	R81	0	R811		5.f.			
g. Due in more than 13 months but less than or equal to 5 years		2	R813		5.g.			
h. Due in more than 5 years but less than or equal to 10 years		4	R815		5.h.			
i. Due in more than 10 years		6	R817		5.i.			
6. State and Municipal Government Obligations								
a. Due in less than or equal to 13 months	M54	4	M545		6.a.			
b. Due in more than 13 months but less than or equal to 5 years		8	R819		6.b.			
c. Due in more than 5 years but less than or equal to 10 years		0	R821		6.c.			
d. Due in more than 10 years		2	R823		6.d.			
e. Variable-rate demand notes	M54	8	M549		6.e.			
7. Asset-backed Securities		•	•					
a. Credit card-backed securities	M55	0	M551		7.a.			
b. Student loan-backed securities	M55	2	M553		7.b.			
c. Automobile loan-backed securities	M55	4	M555		7.c.			
d. Other asset-backed securities	M55	6	M557		7.d.			
8. Total (lines 1 through 7)	M55	8	M559		8.			
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street	son to whon e of Preparer Code / Phone	n questions about	this repor	t should be dir	ected:			
FAX: (212) 720-5030 or (646) 720-5030								
Deal	Dealer Name							
Comments:								
"To the best of my knowledge, the report has been prepared in conformity New York and is accurate. I am responsible for the internal controls over the controls are effective. These internal controls are (1) designed to ensure the or compliance staff, and (3) assessed regularly by management of the nare these internal controls and any inaccuracies in data already reported to the Note: Dealers are only required to submit a copy of this attestation with the	ne reporting ne accuracy ned institution e Federal R	of the data in this of this data, (2) n on. I agree to repo eserve Bank of N	report and nonitored a ort any ma ew York."	d believe that t and reviewed b	these by audit			
note. Dealers are only required to submit a copy of this attestation with the	z iasi as-01 (uale of each year						
Name Title								
Signature Date	(MM/DD/YYY)	′)						



Weekly Report of Dealer Financing and Fails—FR 2004C

As of close of trading on Wednesday,	
	Month / Day / Year

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	Overni	ght and Continuing 1		n Agreements (less than 30 days) 2	Term A	greements (30 days or greater) 3		Total 4	
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount	
Repurchase Agreements									
a. U.S. Treasury securities (excluding TIPS)	M560		M561		M562		M563		1.
b. U.S. Treasury Inflation-Protected Securities (TIPS)			M565		M566		M567		1.
c. Federal Agency and GSE Securities (excluding MBS)	M568		M569		M570		M571		1.
d. Federal Agency and GSE MBS			M573		M574		M575		1.
e. Corporate Debt			M577		M578		M579		1.
f. Asset-backed securities			R825		R826		R827		1.
g. Equities	M580		M581		M582		M583		1.
h. Other	M584		M585		M586		M587		1.
2. Reverse Repurchase Agreements									
a. U.S. Treasury securities (excluding TIPS)	M588		M589		M590		M591		2.
b. U.S. Treasury Inflation-Protected Securities (TIPS)			M593		M594		M595		2.
c. Federal Agency and GSE Securities (excluding MBS)			M597		M598		M599		2.
d. Federal Agency and GSE MBS			M601		M602		M603		2.
e. Corporate Debt			M605		M606		M607		2.
f. Asset-backed securities			R829		R830		R831		2.
g. Equities			M609		M610		M611		2.
h. Other			M613		M614		M615		2.

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Weekly Report of Dealer Financing and Fails—Continued

	Overni	ight and Continuing 1		Agreements (less than 30 days) 2	Term A	greements (30 days or greater) 3		Total 4	
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount	
3. Other Financing Activity, Securities Lent									
a. U.S. Treasury securities (excluding TIPS)	M616		M617		M618		M619		3.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M620		M621		M622		M623		3.b.
c. Federal Agency and GSE Securities (excluding MBS)	M624		M625		M626		M627		3.c.
d. Federal Agency and GSE MBS	M628		M629		M630		M631		3.d.
e. Corporate Debt	M632		M633		M634		M635		3.e.
f. Asset-backed securities	R832		R833		R834		R835		3.f.
g. Equities	M636		M637		M638		M639		3.g.
h. Other	M640		M641		M642		M643		3.h.
Other Financing Activity, Securities Borrowed									4
a. U.S. Treasury securities (excluding TIPS)	M644		M645		M646		M647		4.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M648		M649		M650		M651		4.b.
c. Federal Agency and GSE Securities (excluding MBS)	M652		M653		M654		M655		4.c.
d. Federal Agency and GSE MBS	M656		M657		M658		M659		4.d.
e. Corporate Debt	M660		M661		M662		M663		4.e.
f. Asset-backed securities	R836		R837		R838		R839		4.f.
g. Equities	M664		M665		M666		M667		4.g.
h. Other	M668		M669		M670		M671		4.h
5. Total (lines 1-4)	M672		M673		M674		M675		5.
	F	ails to Receive 1	F	ails to Deliver 2					
6. Aggregate Fails									
a. U.S. Treasury securities (excluding TIPS)	M676		M677						6.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M678		M679						6.b.
c. Federal agency and GSE Securities (excluding MBS)	M680		M681						6.c.
d. Federal agency and GSE MBS	M682		M683						6.d
e. Other MBS	M684		M685						6.e.
f. Corporate securities	M686		M687						6.f.
7. Total (line 6)	M688		M689						7.

Weekly Report of Dealer Financing and Fails—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:	
Government Securities Dealer Statistics Unit		
Federal Reserve Bank of New York	Name of Preparer	
33 Liberty Street		
New York, NY 10045	Area Code / Phone Number	
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name	
Comments:		
the internal controls over the reporting of the data in this repor	conformity with the instructions issued by the Federal Reserve Bank of Net and believe that these controls are effective. These internal controls are (1 and (3) assessed regularly by management of the named institution. I agreported to the Federal Reserve Bank of New York.") designed to ensure the accuracy of this
Note: Dealers are only required to submit a copy of this attests	ation with the last as-of date of each year.	
Name	Title	
Signature	Date (MM/DD/YYYY)	



Weekly Report of Specific Issues—FR 2004SI

As of close of trading on Wednesday,		
	Month / Day / Year	

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[Dollar A	Amounts in N	fillions at P	ar Value							1
Ī			Cumulative	Outright					Gross F	inancing							1
			Transa	ctions			Securities In Securities C			ies Out							
	Sec	urity	With			Specific Tra	ansactions	Gen	eral	Specific Tra	ansactions	Gen	eral	Fa	ils	FRBNY	
	Maturity	Rate	Interdealer Broker	With Others	Net Settled Position	ON/Open	Term	ON/Open	Term	ON/Open	Term	ON/Open	Term	to Receive	to Deliver	Security ID	
	1		2	3	4	5	6	7	8	9	10	11	12	13	14	15	
GSSI	1962	8801	M695	M696	M697	M698	M699	M700	M701	M702	M703	M704	M705	M706	M707	M694] .
1																2	
2																3] ;
3																5	
4																7	
5																10	
6																30] :
7																55] ;
8																60] ,
9																80] 10
10																102	
Total																	

Public reporting burden for this information collection is estimated to average 2.2 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Weekly Report of Specific Issues—Continued

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Government Securities Dealer Statistics Unit		
Federal Reserve Bank of New York	Name of Preparer	
33 Liberty Street		
New York, NY 10045	Area Code / Phone Number	
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name	
Comments:		
the internal controls over the reporting of the data in this report	n conformity with the instructions issued by the Federal Reserve Bank of New t and believe that these controls are effective. These internal controls are (1) and (3) assessed regularly by management of the named institution. I agree exported to the Federal Reserve Bank of New York."	designed to ensure the accuracy of this
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Name	Title	
Signature	Date (MM/DD/YYYY)	

2.
 3.

7.

Board of Governors of the Federal Reserve System



Daily Report of Specific Issues—FR 2004SD

As of close of trading on:	
	Month / Day / Year

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							Dollar A	mounts in M	lillions at F	ar Value						
			Cumulative	Outright			Gross Financing									
			Transactions Securities In Securities Out													
	Seci	urity	With			Specific Tra	ansactions	Gen	eral	Specific Tra	ansactions	Gen	eral	Fa	ils	FRBNY
	Maturity	Rate	Interdealer Broker	With Others	Net Settled Position	ON/Open	Term	ON/Open	Term	ON/Open	Term	ON/Open	Term	to Receive	to Deliver	Security ID
	1		2	3	4	5	6	7	8	9	10	11	12	13	14	15
GSSD	1962	8801	M695	M696	M697	M698	M699	M700	M701	M702	M703	M704	M705	M706	M707	M694
1																
2																
3																
4																
5																
6																
7																
8																
9																
10																
Total																

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Daily Report of Specific Issues—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:	
Government Securities Dealer Statistics Unit		
Federal Reserve Bank of New York 33 Liberty Street	Name of Preparer	
New York, NY 10045	Area Code / Phone Number	
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name	
Comments:		
the internal controls over the reporting of the data in this repor	n conformity with the instructions issued by the Federal Reserve Bank of Net and believe that these controls are effective. These internal controls are (1 and (3) assessed regularly by management of the named institution. I agree ported to the Federal Reserve Bank of New York.") designed to ensure the accuracy of this
Note: Dealers are only required to submit a copy of this attests	ation with the last as-of date of each year.	
Nama	Title	
Name	Title	
Signature	Date (MM/DD/YYYY)	

12/2017

Board of Governors of the Federal Reserve System



Reduction Project (7100-0003), Washington, DC 20503.

Daily Report of Dealer Activity in Treasury Financing —FR 2004WI

A C - L	((
AS Of Close	of trading on:	Month / Day / Yea	ar							
263c, 353-35 benefit of prin Individual pri the Freedom Federal Rese	ig, and 391). The mary dealer status mary dealer data of Information Aerve System. Indi	se reports are r s. are regarded a Act and are tre- ividual primary	(12 U.S.C. §§ 22 required to obtain as confidential urated as such by dealer data report otherwise publications.)	the published tity of any subseque oder be release the may not of the to responsible.	Aggregate data or otherwise puby individual prima ntly that any inforced, primary deale conduct or sponsed to, a collection d OMB control nu	olicly disclosed wary dealer. If it mation collected is will be notified or, and an organ of information u	vill not reveal the should be deted on these reports. The Federal Raization is not re	e iden rmine ts mus teservi equire		
			Dollar An	nounts in Millions at	Par Value			7		
	Sec	urity		Net Forward	Cumulative Outri	ght Transactions		1		
	Maturity	Rate	Net Outright Positions	Financing Commitments	Purchases	Sales	FRBNY Security ID			
		1	2	3	4	5	6			
GSWI	1962	8801	M690	M691	M692	M693	M694	4		
1								1.		
2								2.		
3								3.		
4								4.		
5								5.		
6								6.		
7								7.		
9								8.		
Total								9.		
	⊥ :00 p.m. the follo	wing busines	⊔ s day to:	Person to	whom questions	about this repor	t should be dire	」 cted:		
				Name of Pre						
				Area Code /	Area Code / Phone Number					
FAX: (212) 7	20-5030 or (646)	720-5030		Dealer Nam	Dealer Name					
Comments:				Bodioi Walli	·					
New York and controls are or compliance these internal	d is accurate. I ar effective. These ir e staff, and (3) as Il controls and an	n responsible fonternal controls ssessed regular y inaccuracies i	or the internal cor are (1) designed ly by managemer n data already re	conformity with the trols over the repute to ensure the accept of the named in ported to the Fedution with the last	orting of the data curacy of this data estitution. I agree feral Reserve Ban	in this report and to report any ma k of New York."	d believe that th and reviewed by	ese audit		
Name				Title						
Signature				Date (MM/D	D/YYYY)	Date (MM/DD/YYYY)				

Public reporting burden for this information collection is estimated to average 1 hour per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork



As of close of trading on:

Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class A—FR 2004FA

****	,, ,	
For the settlement month of:		
	Month	
The FR 2004 reports are authorize 263c, 353-359, and 391). These rebenefit of primary dealer status.	• •	disclosed. Aggregate data derived from these reports that published or otherwise publicly disclosed will not reveal the id tity of any individual primary dealer. If it should be determine subsequently that any information collected on these reports m

Individual primary dealer data are regarded as confidential under the Freedom of Information Act and are treated as such by the Federal Reserve System. Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly

Month / Day / Year

are lenned be released, primary dealers will be notified. The Federal Reserve may not conduct or sponsor, and an organization is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

	F	NMA	FI	7	
	Fails to receive	Fails to deliver 2	Fails to receive 3	Fails to deliver 4	
Dollar Amounts in Millions	GSFA Amount	GSFA Amount	GSFA Amount	GSFA Amount	
1. 30-year federal agency and					
GSE pass-through MBS fails					
a. <2.5%	R841	R842	R843	R844	1.a.
b. 2.5%	R845	R846	R847	R848	1.b.
c. 3.0%	R849	R850	R851	R852	1.c.
d. 3.5%	R853	R854	R855	R856	1.d.
e. 4.0%	R857	R858	R859	R860	1.e.
f. 4.5%	R861	R862	R863	R864	1.f.
g. 5.0%	R865	R866	R867	R868	1.g.
h. 5.5%	R869	R870	R871	R872	1.h.
i. 6.0%	R873	R874	R875	R876	1.i.
j. >6.0%	R877	R878	R879	R880	1.j.
2. Total (line 1)	R881	R882	R883	R884	2.
	Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4	
3. 30-year federal agency and					
GSE pass-through					
MBS transaction volumes					
a. <2.5%	R885	R886	R887	R888	3.a.
b. 2.5%	R889	R890	R891	R892	3.b.
c. 3.0%	R893	R894	R895	R896	3.c.
d. 3.5%	R897	R898	R899	R900	3.d.
e. 4.0%	R901	R902	R903	R904	3.e.
f. 4.5%	R905	R906	R907	R908	3.f.
g. 5.0%	R909	R910	R911	R912	3.g.
h. 5.5%	R913	R914	R915	R916	3.h.
i. 6.0%	R917	R918	R919	R920	3.i.
j. >6.0%	R921	R922	R923	R924	3.j.
4. Total (line 3)	R925	R926	R927	R928	4.

Public reporting burden for this information collection is estimated to average 1 hour per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class A—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:					
Government Securities Dealer Statistics Unit						
Federal Reserve Bank of New York 33 Liberty Street	Name of Preparer					
New York, NY 10045	Area Code / Phone Number					
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name					
Comments:						
New York and is accurate. I am responsible for the internal cor controls are effective. These internal controls are (1) designed	a conformity with the instructions issued by the Federal Reserve Bank of atrols over the reporting of the data in this report and believe that these to ensure the accuracy of this data, (2) monitored and reviewed by audit and the named institution. I agree to report any material deficiencies in ported to the Federal Reserve Bank of New York."					
Note: Dealers are only required to submit a copy of this attesta	ation with the last as-of date of each year.					
Name	Title					
Signature	Date (MM/DD/YYYY)					

Month / Day / Year

on the FR 2004 reports will not be published or otherwise publicly



As of close of trading on:

Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class B—FR 2004FB

For the settlement month of:	
Month	
The FR 2004 reports are authorized by law (12 U.S.C. §§ 225a, 263c, 353-359, and 391). These reports are required to obtain the benefit of primary dealer status.	disclosed. Aggregate data derived from these reports that are published or otherwise publicly disclosed will not reveal the iden- tity of any individual primary dealer. If it should be determined
	subsequently that any information collected on these reports must
Individual primary dealer data are regarded as confidential under	be released, primary dealers will be notified. The Federal Reserve
the Freedom of Information Act and are treated as such by the	may not conduct or sponsor, and an organization is not required
Federal Reserve System, Individual primary dealer data reported	to respond to, a collection of information unless it displays a cur-

rently valid OMB control number.

FNMA FHLMC Fails to Fails to Fails to Fails to receive deliver receive deliver 2 3 4 Dollar Amounts in Millions Amount **GSFB** Amount **GSFB** Amount **GSFB Amount** 1. 15-year federal agency and GSE pass-through MBS fails a. <2.0% R930 R931 R932 R933 1.a. b. 2.0% R934 R935 R936 R937 1.b. R938 R939 R940 R941 c. 2.5% 1.c. R944 R945 d. 3.0% R942 R943 1.d. R949 e. 3.5% R946 R947 R948 1.e. R950 R951 R952 R953 f. 4.0% 1.f. g. 4.5% R957 R954 R955 R956 1.g. R960 R961 h. 5.0% R958 R959 1.h. R962 R963 R964 R965 i. 5.5% 1.i. R969 j. >5.5%..... R966 R967 R968 1.j. 2. Total (line 1) R970 R971 R972 R973 2. Dollar Roll Dollar Roll Outright Outright 3. 15-year federal agency and GSE pass-through MBS transaction volumes a. <2.0% R974 R975 R976 R977 3.a. R981 b. 2.0% R978 R979 R980 3 h R984 R985 c. 2.5% R982 R983 3.c. R986 R987 R988 R989 d. 3.0% 3.d. e. 3.5% R990 R991 R992 R993 3.e. R997 f. 4.0% R994 R995 R996 3.f. R999 S001 S002 g. 4.5% 3.g. S003 S004 S005 h. 5.0% S006 3.h. S008 S009 S010 i. 5.5% S007 3.i. S011 S012 S013 S014 j. >5.5%..... 3.j. 4. Total (line 3) S017 S018 S015 S016 4.

Public reporting burden for this information collection is estimated to average 1 hour per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class B—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:					
Government Securities Dealer Statistics Unit						
Federal Reserve Bank of New York 33 Liberty Street	Name of Preparer Area Code / Phone Number					
New York, NY 10045						
New York, NY 10045 FAX: (212) 720-5030 or (646) 720-5030 Dea	Dealer Name					
Comments:						
New York and is accurate. I am responsible for the internal control	onformity with the instructions issued by the Federal Reserve Bank of ols over the reporting of the data in this report and believe that these of ensure the accuracy of this data, (2) monitored and reviewed by audit					
()	of the named institution. I agree to report any material deficiencies in					
Note: Dealers are only required to submit a copy of this attestation	on with the last as-of date of each year.					
Name	Title					
Signature	Date (MM/DD/YYYY)					



As of close of trading on:

Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class C—FR 2004FC

Month / Day / Year	
For the settlement month of: Month	
The FR 2004 reports are authorized by law (12 U.S.C. §§ 225a, 263c, 353-359, and 391). These reports are required to obtain the benefit of primary dealer status.	disclosed. Aggregate data derived from these reports that a published or otherwise publicly disclosed will not reveal the ide tity of any individual primary dealer. If it should be determine subsequently that any information collected on these reports mu

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re ned ıst be released, primary dealers will be notified. The Federal Reserve may not conduct or sponsor, and an organization is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

		GNMA			
		Fails to receive 1		Fails to deliver 2	
Dollar Amounts in Millions	GSFC	Amount	GSFC	Amount	1
1. 30-year GNMA pass-through MBS fails					
a. <2.5%	S020		S021		1.a.
b. 2.5%	S022		S023		1.b.
c. 3.0%	S024		S025		1.c.
d. 3.5%	S026		S027		1.d.
e. 4.0%	S028		S029		1.e.
f. 4.5%	S030		S031		1.f.
g. 5.0%	S032		S033		1.g.
h. 5.5%	S034		S035		1.h.
i. 6.0%	S036		S037		1.i.
j. >6.0%	S038		S039		1.j.
2. Total (line 1)	S040		S041		2.
		Outright 1		Dollar Roll 2	
3. 30-year GNMA transaction volumes					
a. <2.5%	S042		S043		3.a.
b. 2.5%	S044		S045		3.b.
c. 3.0%	S046		S047		3.c.
d. 3.5%	S048		S049		3.d.
e. 4.0%	S050		S051		3.e.
f. 4.5%	S052		S053		3.f.
g. 5.0%	S054		S055		3.g.
h. 5.5%	S056		S057		3.h.
i. 6.0%	S058		S059		3.i.
j. >6.0%	S060		S061		3.j.
4. Total (line 3)	S062		S063		4.

Public reporting burden for this information collection is estimated to average 1 hour per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class C—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:					
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045 EAX: (212) 730 5030 or (646) 730 5030	Name of Preparer Area Code / Phone Number					
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name					
Comments:						
New York and is accurate. I am responsible for the internal cocontrols are effective. These internal controls are (1) designed	•					
Name	Title					
Signature	Date (MM/DD/YYYY)					



Settlement Cycle Report of Dealer Fails and Transaction Volumes—FR 2004FM

As of close of trading on:		
	Month / Day / Year	
For the settlement month	of:	
	Month	_

The FR 2004 reports are authorized by law (12 U.S.C. §§ 225a, 263c, 353-359, and 391). These reports are required to obtain the benefit of primary dealer status.

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publicly disclosed. Aggregate data derived from these reports that are published or otherwise publicly disclosed will not reveal the identity of any individual primary dealer. If it should be determined subsequently that any information collected on these reports must be released, primary dealers will be notified. The Federal Reserve may not conduct or sponsor, and an organization is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

	FNMA			FHLMC				GNMA					
	Fa	ails to receive 1	F	ails to deliver 2	F	Fails to receive 3	F	ails to deliver 4	F	ails to receive 5	F	ails to deliver 6	
Dollar Amounts in Millions	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount]
 30-year federal agency 													
and GSE pass-through													
MBS fails													
a. <2.5%	S065		S066		S067		S068		S069		S070		1.a.
b. 2.5%	S071		S072		S073		S074		S075		S076		1.b.
c. 3.0%	S077		S078		S079		S080		S081		S082		1.c.
d. 3.5%	S083		S084		S085		S086		S087		S088		1.d.
e. 4.0%	S089		S090		S091		S092		S093		S094		1.e.
f. 4.5%	S095		S096		S097		S098		S099		S100		1.f.
g. 5.0%	S101		S102		S103		S104		S105		S106		1.g.
			S108		S109		S110		S111	·	S112		1.h.
i. 6.0%	S113		S114		S115		S116		S117	·	S118		1.i.
j. >6.0%	S119		S120	·	S121		S122		S123	·	S124		1.j.
2. Total (line 1)	S125	·	S126	·	S127		S128	·	S129	·	S130	·	2.

Public reporting burden for this information collection is estimated to average 1.5 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

	FN	IMA	FHI	LMC	Gl		
	Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4	Outright 5	Dollar Roll 6	
Dollar Amounts in Millions	GSFM Amount	GSFM Amount	GSFM Amount	GSFM Amount	GSFM Amount	GSFM Amount	
3. 30-year federal agency							
and GSE pass-through							
MBS transaction volumes							
a. <2.5%	S131	S132	S133	S134	S135		3.a.
b. 2.5%	S137	S138	S139	S140	S141		3.b.
c. 3.0%	S143	S144	S145	S146	S147		3.c.
d. 3.5%	S149	S150	S151	S152	S153		3.d.
		S156	S157	S158	S159		3.e.
f. 4.5%	S161	S162	S163	S164	S165		3.f.
g. 5.0%	S167	S168	S169	S170	S171		3.g.
h. 5.5%	S173	S174	S175	S176	S177	S178	3.h.
i. 6.0%	S179	S180	S181	S182	S183		3.i.
j. >6.0%	S185	S186	S187	S188	S189		3.j.
4. Total (line 3)	S191	S192	S193	S194	S195	S196	4.
	Fails to receive 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 4			
 15-year federal agency and GSE pass-through MBS fails 							
a. <2.0%	S197	S198	S199	S200			5.a.
b. 2.0%	S201	S202	S203	S204			5.b.
c. 2.5%	S205	S206	S207	S208			5.c.
d. 3.0%	S209	S210	S211	S212			5.d.
e. 3.5%	S213	S214	S215	S216			5.e.
f. 4.0%	S217	S218	S219	S220			5.f.
g. 4.5%	S221	S222	S223	S224			5.g.
h. 5.0%	S225	S226	S227	S228			5.h.
i. 5.5%	S229	S230	S231	S232			5.i.
j. >5.5%	S233	S234	S235	S236			5.j.
6. Total (line 5)	S237	S238	S239	S240			6.

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

	FNMA					FHLMC			
		Outright 1		Dollar Roll 2		Outright 3		Dollar Roll 4	
Dollar Amounts in Millions	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	
7. 15-year federal agency							_		
and GSE pass-through									
MBS transaction volumes									
a. <2.0%	S241		S242		S243		S244		
b. 2.0%	S245		S246		S247		S248		
c. 2.5%	S249		S250		S251		S252		
d. 3.0%	S253		S254		S255		S256		
e. 3.5%	S257		S258		S259		S260		
f. 4.0%	S261		S262		S263		S264		
g. 4.5%	S265		S266		S267		S268		
h. 5.0%	S269		S270		S271		S272		
i. 5.5%	S273		S274		S275		S276		
j. >5.5%	S277		S278		S279		S280		
8. Total (line 7)	S281		S282		S283		S284		

7.b.

7.c. 7.d.

7.e.

7.f. 7.g.

7.h.

7.i. 7.j.

8.

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:	
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York	Name of Preparer	
33 Liberty Street New York, NY 10045	Area Code / Phone Number	
,	Alea Code / Fibrie Number	
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name	
Comments:		
the internal controls over the reporting of the data in this repo	•) designed to ensure the accuracy of this
Name	Title	
Signature	Date (MM/DD/YYYY)	