

Board of Governors of the Federal Reserve System



Weekly Report of Dealer Financing and Fails—FR 2004C DRAFT

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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		Uncleared Bilateral						
		Specified						
		Overnight and Continuing 1		Term Agreement (less than 30 days) 2		Term Agreement (30 days or greater) 3		
		GSCW	Amount	GSCW	Amount	GSCW	Amount	
Dollar Amounts in Millions								
1. Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MB62		MB63		MB64		1.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MB84		MB85		MB86		1.b.
c.	Federal Agency and GSE Securities (excluding MBS)	MC06		MC07		MC08		1.c.
d.	Federal Agency and GSE Residential MBS	MC28		MC29		MC30		1.d.
e.	Federal Agency and GSE CMBS.....	MC50		MC51		MC52		1.e.
f.	Corporate Debt.....	MC72		MC73		MC74		1.f.
g.	Asset-backed securities.....	MC94		MC95		MC96		1.g.
h.	Equities.....	MD16		MD17		MD18		1.h.
i.	Other	MD38		MD39		MD40		1.i.
2. Reverse Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MD60		MD61		MD62		2.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MD82		MD83		MD84		2.b.
c.	Federal Agency and GSE Securities (excluding MBS)	ME04		ME05		ME06		2.c.
d.	Federal Agency and GSE Residential MBS	ME26		ME27		ME28		2.d.
e.	Federal Agency and GSE CMBS.....	ME48		ME49		ME50		2.e.
f.	Corporate Debt	ME70		ME71		ME72		2.f.
g.	Asset-backed securities	ME92		ME93		ME94		2.g.
h.	Equities	MF14		MF15		MF16		2.h.
i.	Other	MF36		MF37		MF38		2.i.
3.	Total (lines 1 - 2).....	MF58		MF59		MF60		3.

Public reporting burden for this information collection is estimated to average 3.1 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 Financing and Fails—Continued

		Uncleared Bilateral—Continued					
		General					
		Overnight and Continuing 4		Term Agreement (less than 30 days) 5		Term Agreement (30 days or greater) 6	
		GSCW	Amount	GSCW	Amount	GSCW	Amount
Dollar Amounts in Millions							
1. Repurchase Agreements							
a.	U.S. Treasury securities (excluding TIPS)	MB65		MB66		MB67	
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MB87		MB88		MB89	
c.	Federal Agency and GSE Securities (excluding MBS)	MC09		MC10		MC11	
d.	Federal Agency and GSE Residential MBS	MC31		MC32		MC33	
e.	Federal Agency and GSE CMBS.....	MC53		MC54		MC55	
f.	Corporate Debt	MC75		MC76		MC77	
g.	Asset-backed securities	MC97		MC98		MC99	
h.	Equities.....	MD19		MD20		MD21	
i.	Other	MD41		MD42		MD43	
2. Reverse Repurchase Agreements							
a.	U.S. Treasury securities (excluding TIPS)	MD63		MD64		MD65	
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MD85		MD86		MD87	
c.	Federal Agency and GSE Securities (excluding MBS)	ME07		ME08		ME09	
d.	Federal Agency and GSE Residential MBS	ME29		ME30		ME31	
e.	Federal Agency and GSE CMBS.....	ME51		ME52		ME53	
f.	Corporate Debt	ME73		ME74		ME75	
g.	Asset-backed securities	ME95		ME96		ME97	
h.	Equities	MF17		MF18		MF19	
i.	Other	MF39		MF40		MF41	
3.	Total (lines 1 - 2).....	MF61		MF62		MF63	

1.a.
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3.

Weekly Report of Dealer Financing and Fails—Continued

		Cleared Bilateral						
		Specified						
		Overnight and Continuing 7		Term Agreement (less than 30 days) 8		Term Agreement (30 days or greater) 9		
		Dollar Amounts in Millions						
		GSCW	Amount	GSCW	Amount	GSCW	Amount	
1. Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MB68		MB69		MB70		1.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MB90		MB91		MB92		1.b.
c.	Federal Agency and GSE Securities (excluding MBS)	MC12		MC13		MC14		1.c.
d.	Federal Agency and GSE Residential MBS	MC34		MC35		MC36		1.d.
e.	Federal Agency and GSE CMBS.....	MC56		MC57		MC58		1.e.
f.	Corporate Debt	MC78		MC79		MC80		1.f.
g.	Asset-backed securities	MD00		MD01		MD02		1.g.
h.	Equities	MD22		MD23		MD24		1.h.
i.	Other	MD44		MD45		MD46		1.i.
2. Reverse Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MD66		MD67		MD68		2.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MD88		MD89		MD90		2.b.
c.	Federal Agency and GSE Securities (excluding MBS)	ME10		ME11		ME12		2.c.
d.	Federal Agency and GSE Residential MBS	ME32		ME33		ME34		2.d.
e.	Federal Agency and GSE CMBS.....	ME54		ME55		ME56		2.e.
f.	Corporate Debt	ME76		ME77		ME78		2.f.
g.	Asset-backed securities	ME98		ME99		MF00		2.g.
h.	Equities	MF20		MF21		MF22		2.h.
i.	Other	MF42		MF43		MF44		2.i.
3.	Total (lines 1 - 2).....	MF64		MF65		MF66		3.

Weekly Report of Dealer Financing and Fails—Continued

		Cleared Bilateral—Continued						
		General						
		Overnight and Continuing 10		Term Agreement (less than 30 days) 11		Term Agreement (30 days or greater) 12		
		GSCW	Amount	GSCW	Amount	GSCW	Amount	
Dollar Amounts in Millions								
1. Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MB71		MB72		MB73		1.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MB93		MB94		MB95		1.b.
c.	Federal Agency and GSE Securities (excluding MBS)	MC15		MC16		MC17		1.c.
d.	Federal Agency and GSE Residential MBS	MC37		MC38		MC39		1.d.
e.	Federal Agency and GSE CMBS.....	MC59		MC60		MC61		1.e.
f.	Corporate Debt	MC81		MC82		MC83		1.f.
g.	Asset-backed securities	MD03		MD04		MD05		1.g.
h.	Equities	MD25		MD26		MD27		1.h.
i.	Other	MD47		MD48		MD49		1.i.
2. Reverse Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MD69		MD70		MD71		2.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MD91		MD92		MD93		2.b.
c.	Federal Agency and GSE Securities (excluding MBS)	ME13		ME14		ME15		2.c.
d.	Federal Agency and GSE Residential MBS	ME35		ME36		ME37		2.d.
e.	Federal Agency and GSE CMBS.....	ME57		ME58		ME59		2.e.
f.	Corporate Debt	ME79		ME80		ME81		2.f.
g.	Asset-backed securities	MF01		MF02		MF03		2.g.
h.	Equities	MF23		MF24		MF25		2.h.
i.	Other	MF45		MF46		MF47		2.i.
3.	Total (lines 1 - 2).....	MF67		MF68		MF69		3.

Weekly Report of Dealer Financing and Fails—Continued

		Cleared Bilateral—Continued						
		Sponsored						
		Overnight and Continuing 13		Term Agreement (less than 30 days) 14		Term Agreement (30 days or greater) 15		
		GSCW	Amount	GSCW	Amount	GSCW	Amount	
Dollar Amounts in Millions								
1. Repurchase Agreements								
a. U.S. Treasury securities (excluding TIPS)		MB74		MB75		MB76		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)		MB96		MB97		MB98		1.b.
c. Federal Agency and GSE Securities (excluding MBS)		MC18		MC19		MC20		1.c.
d. Federal Agency and GSE Residential MBS		MC40		MC41		MC42		1.d.
e. Federal Agency and GSE CMBS.....		MC62		MC63		MC64		1.e.
f. Corporate Debt		MC84		MC85		MC86		1.f.
g. Asset-backed securities		MD06		MD07		MD08		1.g.
h. Equities		MD28		MD29		MD30		1.h.
i. Other		MD50		MD51		MD52		1.i.
2. Reverse Repurchase Agreements								
a. U.S. Treasury securities (excluding TIPS)		MD72		MD73		MD74		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)		MD94		MD95		MD96		2.b.
c. Federal Agency and GSE Securities (excluding MBS)		ME16		ME17		ME18		2.c.
d. Federal Agency and GSE Residential MBS		ME38		ME39		ME40		2.d.
e. Federal Agency and GSE CMBS.....		ME60		ME61		ME62		2.e.
f. Corporate Debt		ME82		ME83		ME84		2.f.
g. Asset-backed securities		MF04		MF05		MF06		2.g.
h. Equities		MF26		MF27		MF28		2.h.
i. Other		MF48		MF49		MF50		2.i.
3. Total (lines 1 - 2).....		MF70		MF71		MF72		3.

Weekly Report of Dealer Financing and Fails—Continued

		GCF					
		Overnight and Continuing 16		Term Agreement (less than 30 days) 17		Term Agreement (30 days or greater) 18	
		GSCW	Amount	GSCW	Amount	GSCW	Amount
Dollar Amounts in Millions							
1. Repurchase Agreements							
a.	U.S. Treasury securities (excluding TIPS)	MB77		MB78		MB79	1.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MB99		MC00		MC01	1.b.
c.	Federal Agency and GSE Securities (excluding MBS)	MC21		MC22		MC23	1.c.
d.	Federal Agency and GSE Residential MBS	MC43		MC44		MC45	1.d.
e.	Federal Agency and GSE CMBS.....	MC65		MC66		MC67	1.e.
f.	Corporate Debt	MC87		MC88		MC89	1.f.
g.	Asset-backed securities	MD09		MD10		MD11	1.g.
h.	Equities	MD31		MD32		MD33	1.h.
i.	Other	MD53		MD54		MD55	1.i.
2. Reverse Repurchase Agreements							
a.	U.S. Treasury securities (excluding TIPS)	MD75		MD76		MD77	2.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MD97		MD98		MD99	2.b.
c.	Federal Agency and GSE Securities (excluding MBS)	ME19		ME20		ME21	2.c.
d.	Federal Agency and GSE Residential MBS	ME41		ME42		ME43	2.d.
e.	Federal Agency and GSE CMBS.....	ME63		ME64		ME65	2.e.
f.	Corporate Debt	ME85		ME86		ME87	2.f.
g.	Asset-backed securities	MF07		MF08		MF09	2.g.
h.	Equities	MF29		MF30		MF31	2.h.
i.	Other	MF51		MF52		MF53	2.i.
3.	Total (lines 1 - 2).....	MF73		MF74		MF75	3.

Weekly Report of Dealer Financing and Fails—Continued

		TriParty Excluding GCF Cleared Collateral Continuing						
		General Collateral Sponsored						
		Overnight and Continuing		Term Agreement (less than 30 days)		Term Agreement (30 days or greater)		
		12 19		11 20		15 21		
Dollar Amounts in Millions		GSCW	Amount	GSCW	Amount	GSCW	Amount	
1. Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MB74		MB75		MB76		1.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MB96		MB97		MB98		1.b.
c.	Federal Agency and GSE Securities (excluding MBS)	MC18		MC19		MC20		1.c.
d.	Federal Agency and GSE Residential MBS	MC40		MC41		MC42		1.d.
e.	Federal Agency and GSE CMBS	MC62		MC63		MC64		1.e.
f.	Corporate Debt	MC84		MC85		MC86		1.f.
g.	Asset-backed securities	MD06		MD07		MD08		1.g.
h.	Equities	MD28		MD29		MD30		1.h.
i.	Other	MD50		MD51		MD52		1.i.
2. Reverse Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS)	MD72		MD73		MD74		2.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS)	MD94		MD95		MD96		2.b.
c.	Federal Agency and GSE Securities (excluding MBS)	ME16		ME17		ME18		2.c.
d.	Federal Agency and GSE Residential MBS	ME38		ME39		ME40		2.d.
e.	Federal Agency and GSE CMBS	ME60		ME61		ME62		2.e.
f.	Corporate Debt	ME82		ME83		ME84		2.f.
g.	Asset-backed securities	MF04		MF05		MF06		2.g.
h.	Equities	MF26		MF27		MF28		2.h.
i.	Other	MF48		MF49		MF50		2.i.
3.	Total (lines 1 – 2).....	MF70		MF71		MF72		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions							Total 25 Amount
Overnight and Continuing 12 22		Term Agreement (less than 30 days) 11 23		Term Agreement (30 days or greater) 15 24		Amount	
GSCW	Amount	GSCW	Amount	GSCW	Amount		
1. Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MB74		MB75		MB76		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MB96		MB97		MB98		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC18		MC19		MC20		1.c.
d. Federal Agency and GSE Residential MBS	MC40		MC41		MC42		1.d.
e. Federal Agency and GSE CMBS	MC62		MC63		MC64		1.e.
f. Corporate Debt	MC84		MC85		MC86		1.f.
g. Asset-backed securities	MD06		MD07		MD08		1.g.
h. Equities	MD28		MD29		MD30		1.h.
i. Other	MD50		MD51		MD52		1.i.
2. Reverse Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MD72		MD73		MD74		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MD94		MD95		MD96		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME16		ME17		ME18		2.c.
d. Federal Agency and GSE Residential MBS	ME38		ME39		ME40		2.d.
e. Federal Agency and GSE CMBS	ME60		ME61		ME62		2.e.
f. Corporate Debt	ME82		ME83		ME84		2.f.
g. Asset-backed securities	MF04		MF05		MF06		2.g.
h. Equities	MF26		MF27		MF28		2.h.
i. Other	MF48		MF49		MF50		2.i.
3. Total (lines 1 – 2)	MF70		MF71		MF72		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions		Overnight and Continuing 1		Term Agreement (less than 30 days) 2		Term Agreement (30 days or greater) 3		Total 4		
		GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount	
4. Other Financing Activity, Securities Lent										
a. U.S. Treasury securities (excluding TIPS)	M616		M617		M618		M619		4.a.	
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M620		M621		M622		M623		4.b.	
c. Federal Agency and GSE Securities (excluding MBS)	M624		M625		M626		M627		4.c.	
d. Federal Agency and GSE Residential MBS	MF80		MF81		MF82		MF83		4.d.	
e. Federal Agency and GSE CMBS.....	MF84		MF85		MF86		MF87		4.e.	
f. Corporate Debt	M632		M633		M634		M635		4.f.	
g. Asset-backed securities	R832		R833		R834		R835		4.g.	
h. Equities	M636		M637		M638		M639		4.h.	
i. Other	M640		M641		M642		M643		4.i.	
5. Other Financing Activity, Securities Borrowed										
a. U.S. Treasury securities (excluding TIPS)	M644		M645		M646		M647		5.a.	
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M648		M649		M650		M651		5.b.	
c. Federal Agency and GSE Securities (excluding MBS)	M652		M653		M654		M655		5.c.	
d. Federal Agency and GSE Residential MBS	MF88		MF89		MF90		MF91		5.d.	
e. Federal Agency and GSE CMBS.....	MF92		MF93		MF94		MF95		5.e.	
f. Corporate Debt	M660		M661		M662		M663		5.f.	
g. Asset-backed securities	R836		R837		R838		R839		5.g.	
h. Equities	M664		M665		M666		M667		5.h.	
i. Other	M668		M669		M670		M671		5.i.	
6. Total (lines 4 – 5).....	M672		M673		M674		M675		6.	
		Fails to Receive 1		Fails to Deliver 2						
7. Aggregate Fails										
a. U.S. Treasury securities (excluding TIPS)	M676		M677							7.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M678		M679							7.b.
c. Federal agency and GSE Securities (excluding MBS).....	M680		M681							7.c.
d. Federal agency and GSE MBS	M682		M683							7.d.
e. Other MBS	M684		M685							7.e.
f. Corporate securities	M686		M687							7.f.
8. Total (line 6).....	M688		M689							8.

Weekly Report of Dealer Financing and Fails—Continued

Return by 4:00 p.m. the following business day to:

Statistics Function
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045

FAX: (212) 720-5030 or (646) 720-5030

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

Comments:

“To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve Bank of New York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that these controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by audit or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencies in these internal controls and any inaccuracies in data already reported to the Federal Reserve Bank of New York.”

Note: Dealers are only required to submit a copy of this attestation with the last as-of date of each year.

Name

Title

Signature

Date (MM/DD/YYYY)

