

Board of Governors of the Federal Reserve System



# 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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Dollar Amounts in Millions at Market Value	Outright Positions				
	Long 1		Short 2		
	GSWA	Amount	GSWA	Amount	
1. 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 but less than or equal to 21 years .....	LF56		LF57		1.h.
i. Coupons due in more than 21 years .....	LF58		LF59		1.i.
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					
<i>Federal Agency and GSE MBS</i>					
Federal Agency and GSE Residential Pass-through MBS					
a. TBAs .....	MF98		MF96		4.a.
b. Specified Pools .....	MG00		MF99		4.b.
c. All Other Federal Agency and GSE Residential MBS .....	M466		M467		4.c.
d. Federal Agency and GSE CMBS .....	M468		M469		4.d.
<i>Non-Agency MBS</i>					
e. Non-Agency Residential MBS .....	M470		M471		4.e.
f. Other CMBS .....	M472		M473		4.f.

Public reporting burden for this information collection is estimated to average 1.89 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

Dollar Amounts in Millions at Market Value	Outright Positions				
	Long 1		Short 2		
	GSWA	Amount	GSWA	Amount	
5. Corporate Securities					
a. Commercial paper .....	M474		M475		5.a.
<i>Investment grade bonds, notes, and debentures</i>					
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.
<i>Below investment grade bonds, notes, and debentures</i>					
f. Due in less than or equal to 13 months.....	R788		R789		5.f.
g. Due in more than 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.

**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

Comments:

Person to whom questions about this report should be directed:

\_\_\_\_\_  
Name of Preparer

\_\_\_\_\_  
Area Code / Phone Number

\_\_\_\_\_  
Dealer Name

“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)

Board of Governors of the Federal Reserve System



# Weekly Report of Cumulative Dealer Transactions—FR 2004B

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

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Dollar Amounts in Millions at Principal Value	Cumulative Outright Transactions				
	With Inter-dealer Brokers 1		With Others 2		
	GSWB	Amount	GSWB	Amount	
1. 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 but less than or equal to 21 years .....	LF60		LF61		1.h.
i. Coupons due in more than 21 years .....	LF62		LF63		1.i.
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.
4. Mortgage-backed Securities					
<i>Federal Agency and GSE MBS</i>					
Federal Agency and GSE Residential Pass-through MBS					
a. TBA Cash transactions .....	MG01		MG02		4.a.
b. TBA Dollar roll transactions .....	MG03		MG04		4.b.
c. Specified Pools Cash transactions .....	MQ48		MQ49		4.c.
d. Specified Pools Dollar roll transactions .....	MQ50		MQ51		4.d.
e. All Other Federal Agency and GSE Residential MBS .....	M528		M529		4.e.
f. Federal Agency and GSE CMBS .....	M530		M531		4.f.
<i>Non-Agency MBS</i>					
g. Non-Agency Residential MBS .....	M532		M533		4.g.
h. Other CMBS .....	M534		M535		4.h.

Public reporting burden for this information collection is estimated to average 1.54 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

Dollar Amounts in Millions at Principal Value	Cumulative Outright Transactions				
	With Inter-dealer Brokers 1		With Others 2		
	GSWB	Amount	GSWB	Amount	
<b>5. Corporate Securities</b>					
a. Commercial paper .....	M536		M537		5.a.
<i>Investment grade bonds, notes, and debentures</i>					
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.
d. Due in more than 5 years but less than or equal to 10 years .....	R806		R807		5.d.
e. Due in more than 10 years.....	R808		R809		5.e.
<i>Below investment grade bonds, notes, and debentures</i>					
f. Due in less than or equal to 13 months.....	R810		R811		5.f.
g. Due in more than 13 months but less than or equal to 5 years.....	R812		R813		5.g.
h. Due in more than 5 years but less than or equal to 10 years .....	R814		R815		5.h.
i. Due in more than 10 years.....	R816		R817		5.i.
<b>6. State and Municipal Government Obligations</b>					
a. Due in less than or equal to 13 months.....	M544		M545		6.a.
b. Due in more than 13 months but less than or equal to 5 years.....	R818		R819		6.b.
c. Due in more than 5 years but less than or equal to 10 years .....	R820		R821		6.c.
d. Due in more than 10 years.....	R822		R823		6.d.
e. Variable-rate demand notes .....	M548		M549		6.e.
<b>7. Asset-backed Securities</b>					
a. Credit card-backed securities .....	M550		M551		7.a.
b. Student loan-backed securities .....	M552		M553		7.b.
c. Automobile loan-backed securities .....	M554		M555		7.c.
d. Other asset-backed securities .....	M556		M557		7.d.
8. Total (lines 1 through 7) .....	M558		M559		8.

**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

Comments:

Person to whom questions about this report should be directed:

\_\_\_\_\_  
Name of Preparer  
  
\_\_\_\_\_  
Area Code / Phone Number  
  
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Dealer Name

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\_\_\_\_\_  
Name  
  
\_\_\_\_\_  
Signature

\_\_\_\_\_  
Title  
  
\_\_\_\_\_  
Date (MM/DD/YYYY)

Board of Governors of the Federal Reserve System



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

As of close of trading on Wednesday, \_\_\_\_\_  
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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							
<b>1. Repurchase Agreements</b>							
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.
<b>2. Reverse Repurchase Agreements</b>							
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.

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

## 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		
		GSCW	Amount	GSCW	Amount	GSCW	Amount	
Dollar Amounts in Millions								
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						
		General Collateral						
		Overnight and Continuing 19		Term Agreement (less than 30 days) 20		Term Agreement (30 days or greater) 21		
		GSCW	Amount	GSCW	Amount	GSCW	Amount	
Dollar Amounts in Millions								
1. Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS) .....	PS47		PS48		PS49		1.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS) .....	PS50		PS51		PS52		1.b.
c.	Federal Agency and GSE Securities (excluding MBS) .....	PS53		PS54		PS55		1.c.
d.	Federal Agency and GSE Residential MBS .....	PS56		PS57		PS58		1.d.
e.	Federal Agency and GSE CMBS .....	PS59		PS60		PS61		1.e.
f.	Corporate Debt .....	PS62		PS63		PS64		1.f.
g.	Asset-backed securities .....	PS65		PS66		PS67		1.g.
h.	Equities .....	PS68		PS69		PS70		1.h.
i.	Other .....	PS71		PS72		PS73		1.i.
2. Reverse Repurchase Agreements								
a.	U.S. Treasury securities (excluding TIPS) .....	PS74		PS75		PS76		2.a.
b.	U.S. Treasury Inflation-Protected Securities (TIPS) .....	PS77		PS78		PS79		2.b.
c.	Federal Agency and GSE Securities (excluding MBS) .....	PS80		PS81		PS82		2.c.
d.	Federal Agency and GSE Residential MBS .....	PS83		PS84		PS85		2.d.
e.	Federal Agency and GSE CMBS .....	PS86		PS87		PS88		2.e.
f.	Corporate Debt .....	PS89		PS90		PS91		2.f.
g.	Asset-backed securities .....	PS92		PS93		PS94		2.g.
h.	Equities .....	PS95		PS96		PS97		2.h.
i.	Other .....	PS98		PS99		PT00		2.i.
3. Total (lines 1 – 2).....		PT01		PT02		PT03		3.

## Weekly Report of Dealer Financing and Fails—Continued

		TriParty Excluding GCF						Total 25	
		Sponsored General Collateral							
		Overnight and Continuing 22		Term Agreement (less than 30 days) 23		Term Agreement (30 days or greater) 24			
Dollar Amounts in Millions		GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount
1. Repurchase Agreements									
a. U.S. Treasury securities (excluding TIPS) .....	PT04		PT05		PT06		MB83		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS) .....	PT07		PT08		PT09		MC05		1.b.
c. Federal Agency and GSE Securities (excluding MBS) .....	PT10		PT11		PT12		MC27		1.c.
d. Federal Agency and GSE Residential MBS .....	PT13		PT14		PT15		MC49		1.d.
e. Federal Agency and GSE CMBS.....	PT16		PT17		PT18		MC71		1.e.
f. Corporate Debt .....	PT19		PT20		PT21		MC93		1.f.
g. Asset-backed securities .....	PT22		PT23		PT24		MD15		1.g.
h. Equities .....	PT25		PT26		PT27		MD37		1.h.
i. Other .....	PT28		PT29		PT30		MD59		1.i.
2. Reverse Repurchase Agreements									
a. U.S. Treasury securities (excluding TIPS) .....	PT31		PT32		PT33		MD81		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS) .....	PT34		PT35		PT36		ME03		2.b.
c. Federal Agency and GSE Securities (excluding MBS) .....	PT37		PT38		PT39		ME25		2.c.
d. Federal Agency and GSE Residential MBS .....	PT40		PT41		PT42		ME47		2.d.
e. Federal Agency and GSE CMBS.....	PT43		PT44		PT45		ME69		2.e.
f. Corporate Debt .....	PT46		PT47		PT48		ME91		2.f.
g. Asset-backed securities .....	PT49		PT50		PT51		MF13		2.g.
h. Equities .....	PT52		PT53		PT54		MF35		2.h.
i. Other .....	PT55		PT56		PT57		MF57		2.i.
3. Total (lines 1 – 2).....	PT58		PT59		PT60		MF79		3.

## Weekly Report of Dealer Financing and Fails—Continued

	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	
Dollar Amounts in Millions									
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)

Board of Governors of the Federal Reserve System



# Weekly Report of Specific Issues—FR 2004SI

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.

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 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.

Dollar Amounts in Millions at Par Value																
Security		Cumulative Outright Transactions			Net Settled Position	Gross Financing								Fails		FRBNY Security ID
						Securities In				Securities Out						
		Maturity	Rate	With Interdealer Broker		With Others	Specific Transactions	General		Specific Transactions	General		to Receive	to Deliver		
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
2																3
3																5
4																7
5																10
6																20
7																30
8																55
9																60
10																80
11																102
Total																

1.  
2.  
3.  
4.  
5.  
6.  
7.  
8.  
9.  
10.  
11.

Public reporting burden for this information collection is estimated to average 3.52 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

**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)



Board of Governors of the Federal Reserve System



# Daily Report of Specific Issues—FR 2004SD

As of close of trading on: \_\_\_\_\_  
 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.

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 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.

Dollar Amounts in Millions at Par Value																
Security		Cumulative Outright Transactions			Net Settled Position	Gross Financing								Fails		FRBNY Security ID
						Securities In				Securities Out						
		Maturity	Rate	With Interdealer Broker		With Others	Specific Transactions	General		Specific Transactions	General		to Receive	to Deliver		
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																
11																
Total																

1.  
2.  
3.  
4.  
5.  
6.  
7.  
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10.  
11.

Public reporting burden for this information collection is estimated to average 3.52 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.

## Daily Report of Specific Issues—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:

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"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)

Board of Governors of the Federal Reserve System



# Daily Report of Dealer Activity in Treasury Financing

## —FR 2004WI

As of close of trading on: \_\_\_\_\_  
 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.

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

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.

Dollar Amounts in Millions at Par Value							
	Security		Net Outright Positions	Net Forward Financing Commitments	Cumulative Outright Transactions		FRBNY Security ID
	Maturity	Rate			Purchases	Sales	
	1		2	3	4	5	6
GSWI	1962	8801	M690	M691	M692	M693	M694
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
Total							

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.

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

Comments:

Person to whom questions about this report should be directed:

\_\_\_\_\_  
 Name of Preparer

\_\_\_\_\_  
 Area Code / Phone Number

\_\_\_\_\_  
 Dealer Name

"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)

Board of Governors of the Federal Reserve System



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

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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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.

Dollar Amounts in Millions	FNMA / FHLMC UMBS				FHLMC Non-UMBS				
	Fails to Receive 1		Fails to Deliver 2		Fails to Receive 3		Fails to Deliver 4		
	GSFA	Amount	GSFA	Amount	GSFA	Amount	GSFA	Amount	
1. 30-year federal agency and GSE pass-through MBS fails									
a. <2.5% .....	MG05		MG06		MG07		MG08		1.a.
b. 2.5% .....	MG09		MG10		MG11		MG12		1.b.
c. 3.0% .....	MG13		MG14		MG15		MG16		1.c.
d. 3.5% .....	MG17		MG18		MG19		MG20		1.d.
e. 4.0% .....	MG21		MG22		MG23		MG24		1.e.
f. 4.5% .....	MG25		MG26		MG27		MG28		1.f.
g. 5.0% .....	MG29		MG30		MG31		MG32		1.g.
h. 5.5% .....	MG33		MG34		MG35		MG36		1.h.
i. 6.0% .....	MG37		MG38		MG39		MG40		1.i.
j. >6.0% .....	MG41		MG42		MG43		MG44		1.j.
2. Total (line 1) .....	MG45		MG46		MG47		MG48		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% .....	MG49		MG50		MG51		MG52		3.a.
b. 2.5% .....	MG53		MG54		MG55		MG56		3.b.
c. 3.0% .....	MG57		MG58		MG59		MG60		3.c.
d. 3.5% .....	MG61		MG62		MG63		MG64		3.d.
e. 4.0% .....	MG65		MG66		MG67		MG68		3.e.
f. 4.5% .....	MG69		MG70		MG71		MG72		3.f.
g. 5.0% .....	MG73		MG74		MG75		MG76		3.g.
h. 5.5% .....	MG77		MG78		MG79		MG80		3.h.
i. 6.0% .....	MG81		MG82		MG83		MG84		3.i.
j. >6.0% .....	MG85		MG86		MG87		MG88		3.j.
4. Total (line 3) .....	MG89		MG90		MG91		MG92		4.

Public reporting burden for this information collection is estimated to average 1.99 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:**

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)

Board of Governors of the Federal Reserve System



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

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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Dollar Amounts in Millions	FNMA / FHLMC UMBS				FHLMC Non-UMBS				
	Fails to Receive 1		Fails to Deliver 2		Fails to Receive 3		Fails to Deliver 4		
	GSFB	Amount	GSFB	Amount	GSFB	Amount	GSFB	Amount	
1. 15-year federal agency and GSE pass-through MBS fails									
a. <2.0% .....	MH02		MH03		MH04		MH05		1.a.
b. 2.0% .....	MH06		MH07		MH08		MH09		1.b.
c. 2.5% .....	MH10		MH11		MH12		MH13		1.c.
d. 3.0% .....	MH14		MH15		MH16		MH17		1.d.
e. 3.5% .....	MH18		MH19		MH20		MH21		1.e.
f. 4.0% .....	MH22		MH23		MH24		MH25		1.f.
g. 4.5% .....	MH26		MH27		MH28		MH29		1.g.
h. 5.0% .....	MH30		MH31		MH32		MH33		1.h.
i. 5.5% .....	MH34		MH35		MH36		MH37		1.i.
j. >5.5% .....	MH38		MH39		MH40		MH41		1.j.
2. Total (line 1) .....	MH42		MH43		MH44		MH45		2.
	Outright 1		Dollar Roll 2		Outright 3		Dollar Roll 4		
3. 15-year federal agency and GSE pass-through MBS transaction volumes									
a. <2.0% .....	MH46		MH47		MH48		MH49		3.a.
b. 2.0% .....	MH50		MH51		MH52		MH53		3.b.
c. 2.5% .....	MH54		MH55		MH56		MH57		3.c.
d. 3.0% .....	MH58		MH59		MH60		MH61		3.d.
e. 3.5% .....	MH62		MH63		MH64		MH65		3.e.
f. 4.0% .....	MH66		MH67		MH68		MH69		3.f.
g. 4.5% .....	MH70		MH71		MH72		MH73		3.g.
h. 5.0% .....	MH74		MH75		MH76		MH77		3.h.
i. 5.5% .....	MH78		MH79		MH80		MH81		3.i.
j. >5.5% .....	MH82		MH83		MH84		MH85		3.j.
4. Total (line 3) .....	MH86		MH87		MH88		MH89		4.

Public reporting burden for this information collection is estimated to average 1.99 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:**

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:

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“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)

Board of Governors of the Federal Reserve System



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

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.

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

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.

Dollar Amounts in Millions		GNMA				
		Fails to Receive 1		Fails to Deliver 2		
		GSFC	Amount	GSFC	Amount	
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 1.25 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:**

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:

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"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)

Board of Governors of the Federal Reserve System



# 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.

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 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.

Dollar Amounts in Millions	FNMA / FHLMC UMBS (Class A)				FHLMC Non-UMBS (Class A)				GNMA (Class C)					
	Fails to Receive 1		Fails to Deliver 2		Fails to Receive 3		Fails to Deliver 4		Fails to Receive 5		Fails to Deliver 6			
	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount		
1. 30-year federal agency and GSE pass-through MBS fails														
a. <2.5% .....	MH90		MH91		MH92		MH93		S069		S070			1.a.
b. 2.5% .....	MH94		MH95		MH96		MH97		S075		S076			1.b.
c. 3.0% .....	MH98		MH99		MJ00		MJ01		S081		S082			1.c.
d. 3.5% .....	MJ02		MJ03		MJ04		MJ05		S087		S088			1.d.
e. 4.0% .....	MJ06		MJ07		MJ08		MJ09		S093		S094			1.e.
f. 4.5% .....	MJ10		MJ11		MJ12		MJ13		S099		S100			1.f.
g. 5.0% .....	MJ14		MJ15		MJ16		MJ17		S105		S106			1.g.
h. 5.5% .....	MJ18		MJ19		MJ20		MJ21		S111		S112			1.h.
i. 6.0% .....	MJ22		MJ23		MJ24		MJ25		S117		S118			1.i.
j. >6.0%.....	MJ26		MJ27		MJ28		MJ29		S123		S124			1.j.
2. Total (line 1) .....	MJ30		MJ31		MJ32		MJ33		S129		S130			2.

Public reporting burden for this information collection is estimated to average 4.19 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

Dollar Amounts in Millions		FNMA / FHLMC UMBS (Class A)				FHLMC Non-UMBS (Class A)				GNMA (Class C)				
		Outright 1		Dollar Roll 2		Outright 3		Dollar Roll 4		Outright 5		Dollar Roll 6		
		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% .....	MJ34		MJ35		MJ36		MJ37		S135		S136		3.a.	
b. 2.5% .....	MJ38		MJ39		MJ40		MJ41		S141		S142		3.b.	
c. 3.0% .....	MJ42		MJ43		MJ44		MJ45		S147		S148		3.c.	
d. 3.5% .....	MJ46		MJ47		MJ48		MJ49		S153		S154		3.d.	
e. 4.0% .....	MJ50		MJ51		MJ52		MJ53		S159		S160		3.e.	
f. 4.5% .....	MJ54		MJ55		MJ56		MJ57		S165		S166		3.f.	
g. 5.0% .....	MJ58		MJ59		MJ60		MJ61		S171		S172		3.g.	
h. 5.5% .....	MJ62		MJ63		MJ64		MJ65		S177		S178		3.h.	
i. 6.0% .....	MJ66		MJ67		MJ68		MJ69		S183		S184		3.i.	
j. >6.0%.....	MJ70		MJ71		MJ72		MJ73		S189		S190		3.j.	
4. Total (line 3) .....		MJ74		MJ75		MJ76		MJ77		S195		S196		4.
		FNMA / FHLMC UMBS (Class B)				FHLMC Non-UMBS (Class B)								
		Fails to Receive 1		Fails to Deliver 2		Fails to Receive 3		Fails to Deliver 4						
5. 15-year federal agency and GSE pass-through MBS fails														
a. <2.0% .....	MJ78		MJ79		MJ80		MJ81						5.a.	
b. 2.0% .....	MJ82		MJ83		MJ84		MJ85						5.b.	
c. 2.5% .....	MJ86		MJ87		MJ88		MJ89						5.c.	
d. 3.0% .....	MJ90		MJ91		MJ92		MJ93						5.d.	
e. 3.5% .....	MJ94		MJ95		MJ96		MJ97						5.e.	
f. 4.0% .....	MJ98		MJ99		MK00		MK01						5.f.	
g. 4.5% .....	MK02		MK03		MK04		MK05						5.g.	
h. 5.0% .....	MK06		MK07		MK08		MK09						5.h.	
i. 5.5% .....	MK10		MK11		MK12		MK13						5.i.	
j. >5.5%.....	MK14		MK15		MK16		MK17						5.j.	
6. Total (line 5) .....		MK18		MK19		MK20		MK21					6.	

### Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

Dollar Amounts in Millions	FNMA / FHLMC UMBS (Class B)				FHLMC Non-UMBS (Class B)				
	Outright 1		Dollar Roll 2		Outright 3		Dollar Roll 4		
	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	
7. 15-year federal agency and GSE pass-through MBS transaction volumes									
a. <2.0% .....	MK22		MK23		MK24		MK25		7.a.
b. 2.0% .....	MK26		MK27		MK28		MK29		7.b.
c. 2.5% .....	MK30		MK31		MK32		MK33		7.c.
d. 3.0% .....	MK34		MK35		MK36		MK37		7.d.
e. 3.5% .....	MK38		MK39		MK40		MK41		7.e.
f. 4.0% .....	MK42		MK43		MK44		MK45		7.f.
g. 4.5% .....	MK46		MK47		MK48		MK49		7.g.
h. 5.0% .....	MK50		MK51		MK52		MK53		7.h.
i. 5.5% .....	MK54		MK55		MK56		MK57		7.i.
j. >5.5%.....	MK58		MK59		MK60		MK61		7.j.
8. Total (line 7) .....	MK62		MK63		MK64		MK65		8.

## Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

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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:

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"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)