

Weekly Report of Dealer Financing and Fails

as of close of trading on Wednesday: _____

| | (millions of dollars) | |
|---|--|-------------------------|
| | Securities In | Securities Out |
| | 1 | 2 |
| 1 Overnight and Continuing | | |
| 1a U.S. Treasury Securities (including TIPS) | | |
| 1b Federal Agency and GSE Securities (excluding MBS) | | |
| 1c Federal Agency and GSE MBS | | |
| 1d Corporate Securities | | |
| 2 Term Agreements | | |
| 2a U.S. Treasury Securities (including TIPS) | | |
| 2b Federal Agency and GSE Securities (excluding MBS) | | |
| 2c Federal Agency and GSE MBS | | |
| 2d Corporate Securities | | |
| 3 Total (Lines 1 through 2) | | |
| Memorandum | | |
| Overnight and Continuing Repurchase Agreements | | |
| Term Repurchase Agreements | | |
| Overnight and Continuing Reverse Repurchase Agreements | | |
| Term Reverse Repurchase Agreements | | |
| | Fails to Receive | Fails to Deliver |
| | 1 | 2 |
| 4 Fails (Cumulative for the Reporting Period) | | |
| 4a U.S. Treasury Securities (including TIPS) | | |
| 4b Federal Agency and GSE Securities (excluding MBS) | | |
| 4c Federal Agency and GSE MBS | | |
| 4d Corporate Securities | | |
| 5 Total (Line 4) | | |
| Return by 4:00 pm the following business day to: Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street Fourth Floor New York, NY 10045 Facsimile number (212) 720-5030 or (646) 720-5030 | name of preparer: <hr/> telephone # : <hr/> dealer name: <hr/> comments: <hr/> | |

“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 _____