

Weekly Report of Dealer Positions

as of close of trading on Wednesday: _____

| | | (millions of dollars at market value) | |
|--|--|--|-------|
| | | Outright Positions | |
| | | long | short |
| | | 1 | 2 |
| 1 U.S. Treasury Securities (excluding TIPS) | | | |
| | 1a Bills | | |
| | 1b Coupons due in less than or equal to 2 years | | |
| | 1c Coupons due in more than 2 years but less than or equal to 3 years | | |
| | 1d Coupons due in more than 3 years but less than or equal to 6 years | | |
| | 1e Coupons due in more than 6 years but less than or equal to 7 years | | |
| | 1f Coupons due in more than 7 years but less than or equal to 11 years | | |
| | 1g Coupons due in more than 11 years | | |
| 2 U.S. Treasury Inflation-Protected Securities (TIPS) | | | |
| | 2a TIPS due in less than or equal to 2 years | | |
| | 2b TIPS due in more than 2 years but less than or equal to 6 years | | |
| | 2c TIPS due in more than 6 years but less than or equal to 11 years | | |
| | 2d TIPS due in more than 11 years | | |
| 3 Federal Agency and GSE Securities (excluding MBS) | | | |
| | 3a Discount notes | | |
| | 3b Coupons | | |
| 4 Mortgage-backed Securities | | | |
| | <i>Federal Agency and GSE MBS</i> | | |
| | 4a Federal Agency and GSE Residential Pass-through MBS | | |
| | 4b All Other Federal Agency and GSE Residential MBS | | |
| | 4c Federal Agency and GSE CMBS | | |
| | <i>Non-Agency MBS</i> | | |
| | 4d Non-Agency Residential MBS | | |
| | 4e Other CMBS | | |
| 5 Corporate Securities | | | |
| | 5a Commercial paper | | |
| | <i>Investment grade bonds, notes, and debentures</i> | | |
| | 5b Due in less than or equal to 13 months | | |
| | 5c Due in more than 13 months | | |
| | 5d Below investment grade bonds, notes, and debentures | | |
| 6 State and Municipal Government Obligations | | | |
| | 6a Due in less than or equal to 13 months | | |
| | 6b Due in more than 13 months | | |
| | 6c Variable rate demand notes | | |
| 7 Asset-backed Securities | | | |
| | 7a Credit card-backed securities | | |
| | 7b Student loan-backed securities | | |
| | 7c Automobile loan-backed securities | | |
| | 7d Other asset-backed securities | | |
| 8 Total (Lines 1 through 7) | | | |
| Return by 4:00 pm the following business day to: Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045 Facsimile number: (212) 720-5030 or (646) 720-5030 | | name of preparer: telephone #: dealer name: comments: | |

Weekly Report of Cumulative Dealer Transactions

as of close of trading on Wednesday: _____

| | | (millions of dollars at principal value) | |
|--|--|--|-------------|
| | | Cumulative Outright Transactions | |
| | | with inter-dealer brokers | with others |
| | | 1 | 2 |
| 1 U.S. Treasury Securities (excluding TIPS) | | | |
| | 1a Bills | | |
| | 1b Coupons due in less than or equal to 2 years | | |
| | 1c Coupons due in more than 2 years but less than or equal to 3 years | | |
| | 1d Coupons due in more than 3 years but less than or equal to 6 years | | |
| | 1e Coupons due in more than 6 years but less than or equal to 7 years | | |
| | 1f Coupons due in more than 7 years but less than or equal to 11 years | | |
| | 1g Coupons due in more than 11 years | | |
| 2 U.S. Treasury Inflation-Protected Securities (TIPS) | | | |
| | 2a TIPS due in less than or equal to 2 years | | |
| | 2b TIPS due in more than 2 years but less than or equal to 6 years | | |
| | 2c TIPS due in more than 6 years but less than or equal to 11 years | | |
| | 2d TIPS due in more than 11 years | | |
| 3 Federal Agency and GSE Securities (excluding MBS) | | | |
| | 3a Discount notes | | |
| | 3b Coupons | | |
| 4 Mortgage-backed Securities | | | |
| | <i>Federal Agency and GSE MBS</i> | | |
| | Federal Agency and GSE Residential Pass-through MBS | | |
| | 4a Cash transactions | | |
| | 4b Dollar roll transactions | | |
| | 4c All Other Federal Agency and GSE Residential MBS | | |
| | 4d Federal Agency and GSE CMBS | | |
| | <i>Non-Agency MBS</i> | | |
| | 4e Non-Agency Residential MBS | | |
| | 4f Other CMBS | | |
| 5 Corporate Securities | | | |
| | 5a Commercial paper | | |
| | <i>Investment grade bonds, notes, and debentures</i> | | |
| | 5b Due in less than or equal to 13 months | | |
| | 5c Due in more than 13 months | | |
| | 5d Below investment grade bonds, notes, and debentures | | |
| 6 State and Municipal Government Obligations | | | |
| | 6a Due in less than or equal to 13 months | | |
| | 6b Due in more than 13 months | | |
| | 6c Variable rate demand notes | | |
| 7 Asset-backed Securities | | | |
| | 7a Credit card-backed securities | | |
| | 7b Student loan-backed securities | | |
| | 7c Automobile loan-backed securities | | |
| | 7d Other asset-backed securities | | |
| 8 Total (Lines 1 through 7) | | | |
| Return by 4:00 pm the following business day to: Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045 Facsimile number: (212) 720-5030 or (646) 720-5030 | | name of preparer: telephone #: dealer name: comments: | |

Weekly Report of Dealer Financing and Fails

as of close of trading on Wednesday: _____

| | | (millions of dollars) | | | |
|--|--|--|--|---|------------|
| | | Overnight and Continuing 1 | Term Agreements (less than 30 days) 2 | Term Agreements (30 days or greater) 3 | Total 4 |
| 1 Repurchase Agreements | | | | | |
| | 1a U.S. Treasury Securities (excluding TIPS) | | | | |
| | 1b U.S. Treasury Inflation-Protected Securities (TIPS) | | | | |
| | 1c Federal Agency and GSE Securities (excluding MBS) | | | | |
| | 1d Federal Agency and GSE MBS | | | | |
| | 1e Corporate Debt | | | | |
| | 1f Equities | | | | |
| | 1g Other | | | | |
| 2 Reverse Repurchase Agreements | | | | | |
| | 2a U.S. Treasury Securities (excluding TIPS) | | | | |
| | 2b U.S. Treasury Inflation-Protected Securities (TIPS) | | | | |
| | 2c Federal Agency and GSE Securities (excluding MBS) | | | | |
| | 2d Federal Agency and GSE MBS | | | | |
| | 2e Corporate Debt | | | | |
| | 2f Equities | | | | |
| | 2g Other | | | | |
| 3 Other Financing Activity, Securities Lent | | | | | |
| | 3a U.S. Treasury Securities (excluding TIPS) | | | | |
| | 3b U.S. Treasury Inflation-Protected Securities (TIPS) | | | | |
| | 3c Federal Agency and GSE Securities (excluding MBS) | | | | |
| | 3d Federal Agency and GSE MBS | | | | |
| | 3e Corporate Debt | | | | |
| | 3f Equities | | | | |
| | 3g Other | | | | |
| 4 Other Financing Activity, Securities Borrowed | | | | | |
| | 4a U.S. Treasury Securities (excluding TIPS) | | | | |
| | 4b U.S. Treasury Inflation-Protected Securities (TIPS) | | | | |
| | 4c Federal Agency and GSE Securities (excluding MBS) | | | | |
| | 4d Federal Agency and GSE MBS | | | | |
| | 4e Corporate Debt | | | | |
| | 4f Equities | | | | |
| | 4g Other | | | | |
| 5 Total (lines 1-4) | | | | | |
| | | Fails to receive 1 | Fails to deliver 2 | | |
| 6 Aggregate Fails | | | | | |
| | 6a U.S. Treasury Securities (excluding TIPS) | | | | |
| | 6b U.S. Treasury Inflation-Protected Securities (TIPS) | | | | |
| | 6c Federal agency and GSE securities (excluding MBS) | | | | |
| | 6d Federal agency and GSE MBS | | | | |
| | 6e Other MBS | | | | |
| | 6f Corporate securities | | | | |
| 7 Total (Line 6) | | | | | |
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Weekly Report of Specific Issues
as of close of trading on Wednesday: _____

(millions of dollars at par value)

| Security 1 | Cumulative Outright Transactions | | Net Settled Position 4 | Gross Financing | | | | | | | | Fails | | FRBNY Security ID 15 |
|---------------|----------------------------------|------------------|---------------------------------|-----------------------|-----------|--------------|-----------|-----------------------|------------|---------------|------------|------------------|------------------|----------------------------|
| | With interdealer broker 2 | With others 3 | | Securities In | | | | Securities Out | | | | to Receive 13 | to Deliver 14 | |
| | | | | Specific Transactions | | General | | Specific Transactions | | General | | | | |
| | | | | ON/open 5 | Term 6 | ON/open 7 | Term 8 | ON/open 9 | Term 10 | ON/open 11 | Term 12 | | | |
| 1 | | | | | | | | | | | | | | 2 |
| 2 | | | | | | | | | | | | | | 3 |
| 3 | | | | | | | | | | | | | | 5 |
| 4 | | | | | | | | | | | | | | 7 |
| 5 | | | | | | | | | | | | | | 10 |
| 6 | | | | | | | | | | | | | | 30 |
| 7 | | | | | | | | | | | | | | 55 |
| 8 | | | | | | | | | | | | | | 60 |
| 9 | | | | | | | | | | | | | | 80 |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | |

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| name of preparer: |
| telephone #: |
| dealer name: |
| comments: |
| |

Daily Report of Specific Issues
as of close of trading on: _____

(millions of dollars at par value)

| | Security 1 | Cumulative Outright Transactions | | Net Settled Position 4 | Gross Financing | | | | | | | | Fails | | FRBNY Security ID 15 |
|-------|---------------|----------------------------------|------------------|------------------------------|-----------------------|-----------|--------------|-----------|-----------------------|------------|---------------|------------|------------------|------------------|----------------------------|
| | | With interdealer broker 2 | With others 3 | | Securities In | | | | Securities Out | | | | to Receive 13 | to Deliver 14 | |
| | | | | | Specific Transactions | | General | | Specific Transactions | | General | | | | |
| | | | | | ON/open 5 | Term 6 | ON/open 7 | Term 8 | ON/open 9 | Term 10 | ON/open 11 | Term 12 | | | |
| 1 | | | | | | | | | | | | | | | 2 |
| 2 | | | | | | | | | | | | | | | 3 |
| 3 | | | | | | | | | | | | | | | 5 |
| 4 | | | | | | | | | | | | | | | 7 |
| 5 | | | | | | | | | | | | | | | 10 |
| 6 | | | | | | | | | | | | | | | 30 |
| 7 | | | | | | | | | | | | | | | 55 |
| 8 | | | | | | | | | | | | | | | 60 |
| 9 | | | | | | | | | | | | | | | 80 |
| | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| Total | | | | | | | | | | | | | | | |

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| telephone #: |
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| comments: |
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