

**Weekly Report of Dealer Positions**

as of close of trading on Wednesday: \_\_\_\_\_

		(millions of dollars at market value)	
		Outright Positions	
		long	short
		1	2
<b>1 U.S. Treasury Securities (excluding TIPS)</b>			
	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		
<b>2 U.S. Treasury Inflation-Protected Securities (TIPS)</b>			
	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		
<b>3 Federal Agency and GSE Securities (excluding MBS)</b>			
	3a Discount notes		
	3b Coupons		
<b>4 Mortgage-backed Securities</b>			
	<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		
<b>5 Corporate Securities</b>			
	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		
<b>6 State and Municipal Government Obligations</b>			
	6a Due in less than or equal to 13 months		
	6b Due in more than 13 months		
	6c Variable rate demand notes		
<b>7 Asset-backed Securities</b>			
	7a Credit card-backed securities		
	7b Student loan-backed securities		
	7c Automobile loan-backed securities		
	7d Other asset-backed securities		
<b>8 Total (Lines 1 through 7)</b>			
<b>Return by 4:00 pm the following business day to:</b> 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
<b>1 U.S. Treasury Securities (excluding TIPS)</b>			
	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		
<b>2 U.S. Treasury Inflation-Protected Securities (TIPS)</b>			
	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		
<b>3 Federal Agency and GSE Securities (excluding MBS)</b>			
	3a Discount notes		
	3b Coupons		
<b>4 Mortgage-backed Securities</b>			
	<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		
<b>5 Corporate Securities</b>			
	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		
<b>6 State and Municipal Government Obligations</b>			
	6a Due in less than or equal to 13 months		
	6b Due in more than 13 months		
	6c Variable rate demand notes		
<b>7 Asset-backed Securities</b>			
	7a Credit card-backed securities		
	7b Student loan-backed securities		
	7c Automobile loan-backed securities		
	7d Other asset-backed securities		
<b>8 Total (Lines 1 through 7)</b>			
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**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
<b>1 Repurchase Agreements</b>					
	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				
<b>2 Reverse Repurchase Agreements</b>					
	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				
<b>3 Other Financing Activity, Securities Lent</b>					
	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				
<b>4 Other Financing Activity, Securities Borrowed</b>					
	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				
<b>5 Total (lines 1-4)</b>					
		Fails to receive 1	Fails to deliver 2		
<b>6 Aggregate Fails</b>					
	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				
<b>7 Total (Line 6)</b>					
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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	
				Securities In				Securities Out							
	With interdealer broker 2	With others 3		Specific Transactions		General		Specific Transactions		General		to Receive 13	to Deliver 14		
				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:

