



**Weekly Report of Dealer Positions—Continued**

| Dollar Amounts in Millions at Market Value | Outright Positions |            |      |
|--|--------------------|------------|------|
|  | Long<br>1          | Short<br>2 |      |
| 7. Asset-backed Securities                 |                    |            |      |
| a. Credit card-backed securities .....     |                    |            | 7.a. |
| b. Student loan-backed securities .....    |                    |            | 7.b. |
| c. Automobile loan-backed securities.....  |                    |            | 7.c. |
| d. Other asset-backed securities .....     |                    |            | 7.d. |
| 8. Total (Lines 1 through 7).....          |                    |            | 8.   |

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

Government Securities Dealer Statistics Unit  
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)



**Weekly Report of Cumulative Dealer Transactions—Continued**

| Dollar Amounts in Millions at Principal Value | Cumulative Outright Transactions |                  |      |
|---|----------------------------------|------------------|------|
|   | With Inter-dealer Brokers<br>1   | With Others<br>2 |      |
| 6. State and Municipal Government Obligations |                                  |                  |      |
| a. Due in less than or equal to 13 months     | ← 6a-6c                          |                  | 6.a. |
| b. Due in more than 13 months                 |                                  |                  | 6.b. |
| c. Variable rate demand notes                 |                                  |                  | 6.c. |
| 7. Asset-backed Securities                    |                                  |                  |      |
| a. Credit card-backed securities              |                                  |                  | 7.a. |
| b. Student loan-backed securities             |                                  |                  | 7.b. |
| c. Automobile loan-backed securities          |                                  |                  | 7.c. |
| d. Other asset-backed securities              |                                  |                  | 7.d. |
| 8. Total (Lines 1 through 7)                  |                                  |                  | 8.   |

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Name

\_\_\_\_\_  
Title

\_\_\_\_\_  
Signature

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

# DRAFT - September 24, 2014

## New Line Items for FR 2004A and B Reports

### FR 2004A and FR 2004B

#### 1. U.S. Treasury Securities

##### 1a Bills

##### *1b Floating Rate Notes (FRNs)*

##### 1c Coupons due in less than or equal to 2 years

##### 1d Coupons due in more than 2 years but less than or equal to 3 years

##### 1e Coupons due in more than 3 years but less than or equal to 6 years

##### 1f Coupons due in more than 6 years but less than or equal to 7 years

##### 1g Coupons due in more than 7 years but less than or equal to 11 years

##### 1h Coupons due in more than 11 years

#### 5. Corporate Securities

##### 5a Commercial Paper

##### Investment Grade notes, bonds, and debentures

##### 5b Due in less than or equal to 13 months

##### *5c Due in more than 13 months but less than or equal to 5 years*

##### *5d Due in more than 5 years but less than or equal to 10 years*

##### *5e Due in more than 10 years*

##### Below Investment Grade notes, bonds, and debentures

##### 5f Due in less than or equal to 13 months

##### *5g Due in more than 13 months but less than or equal to 5 years*

##### *5h Due in more than 5 years but less than or equal to 10 years*

##### *5i Due in more than 10 years*

#### 6. State and Municipal Government Obligations

##### 6a Due in less than or equal to 13 months

##### *6b Due in more than 13 months but less than or equal to 5 years*

##### *6c Due in more than 5 years but less than or equal to 10 years*

##### *6d Due in more than 10 years*

##### 6e Variable rate demand notes

Board of Governors of the Federal Reserve System



Weekly Report of Dealer Financing and Fails—FR 2004C

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

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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

|   | Overnight and Continuing<br>1 | Term Agreements<br>(less than 30 days)<br>2 | Term Agreements<br>(30 days or greater)<br>3 | Total<br>4 |      |
|---|-------------------------------|---|--|------------|------|
| 1. Repurchase Agreements                                    |                               |   |  |            |      |
| a. U.S. Treasury Securities (excluding TIPS).....           |                               |   |  |            | 1.a. |
| b. U.S. Treasury Inflation-Protected Securities (TIPS)..... |                               |   |  |            | 1.b. |
| c. Federal Agency and GSE Securities (excluding MBS).....   |                               |   |  |            | 1.c. |
| d. Federal Agency and GSE MBS.....                          |                               |   |  |            | 1.d. |
| e. Corporate Debt.....                                      |                               |   |  |            | 1.e. |
| f. Equities..... ← If Asset-backed securities               |                               |   |  |            | 1.f. |
| g. Other.....   |                               |   |  |            | 1.g. |
| 2. Reverse Repurchase Agreements                            |                               |   |  |            |      |
| a. U.S. Treasury Securities (excluding TIPS).....           |                               |   |  |            | 2.a. |
| b. U.S. Treasury Inflation-Protected Securities (TIPS)..... |                               |   |  |            | 2.b. |
| c. Federal Agency and GSE Securities (excluding MBS).....   |                               |   |  |            | 2.c. |
| d. Federal Agency and GSE MBS.....                          |                               |   |  |            | 2.d. |
| e. Corporate Debt.....                                      |                               |   |  |            | 2.e. |
| f. Equities..... ← 2f Asset-backed Securities               |                               |   |  |            | 2.f. |
| g. Other.....   |                               |   |  |            | 2.g. |
| 3. Other Financing Activity, Securities Lent                |                               |   |  |            |      |
| a. U.S. Treasury Securities (excluding TIPS).....           |                               |   |  |            | 3.a. |
| b. U.S. Treasury Inflation-Protected Securities (TIPS)..... |                               |   |  |            | 3.b. |
| c. Federal Agency and GSE Securities (excluding MBS).....   |                               |   |  |            | 3.c. |
| d. Federal Agency and GSE MBS.....                          |                               |   |  |            | 3.d. |
| e. Corporate Debt.....                                      |                               |   |  |            | 3.e. |
| f. Equities..... ← 3f Asset-backed Securities               |                               |   |  |            | 3.f. |
| g. Other.....   |                               |   |  |            | 3.g. |

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

Dollar Amounts in Millions

|   | Overnight and Continuing<br>1 | Term Agreements<br>(less than 30 days)<br>2 | Term Agreements<br>(30 days or greater)<br>3 | Total<br>4 |      |
|---|-------------------------------|---|--|------------|------|
| 4. Other Financing Activity, Securities Borrowed            |                               |   |  |            |      |
| a. U.S. Treasury Securities (excluding TIPS).....           |                               |   |  |            | 4.a. |
| b. U.S. Treasury Inflation-Protected Securities (TIPS)..... |                               |   |  |            | 4.b. |
| c. Federal Agency and GSE Securities (excluding MBS).....   |                               |   |  |            | 4.c. |
| d. Federal Agency and GSE MBS.....                          |                               |   |  |            | 4.d. |
| e. Corporate Debt.....                                      |                               |   |  |            | 4.e. |
| f. Equities..... ← 4f Asset-backed securities               |                               |   |  |            | 4.f. |
| g. Other.....   |                               |   |  |            | 4.g. |
| 5. Total (lines 1-4).....                                   |                               |   |  |            | 5.   |
|   | Fails to Receive<br>1         | Fails to Deliver<br>2                       |  |            |      |
| 6. Aggregate Fails  |                               |   |  |            |      |
| a. U.S. Treasury Securities (excluding TIPS).....           |                               |   |  |            | 6.a. |
| b. U.S. Treasury Inflation-Protected Securities (TIPS)..... |                               |   |  |            | 6.b. |
| c. Federal agency and GSE securities (excluding MBS).....   |                               |   |  |            | 6.c. |
| d. Federal agency and GSE MBS.....                          |                               |   |  |            | 6.d. |
| e. Other MBS.....   |                               |   |  |            | 6.e. |
| f. Corporate securities.....                                |                               |   |  |            | 6.f. |
| 7. Total (Line 6).....                                      |                               |   |  |            | 7.   |

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Person to whom questions about this report should be directed:

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

Comments:

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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

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| Dollar Amounts in Millions at Par Value |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               |    |
|---|------------------------------------|---------------------|------------------------------|-----------------|-----------|--------------|-----------|----------------|------------|---------------|------------|------------------|------------------|-------------------------------|----|
| Security<br>1                           | Cumulative Outright Transactions   |                     | Net Settled<br>Position<br>4 | Gross Financing |           |              |           |                |            |               |            | Fails            |                  | FRBNY<br>Security<br>ID<br>15 |    |
|   | With<br>Interdealer<br>Broker<br>2 | With<br>Others<br>3 |                              | Securities In   |           |              |           | Securities Out |            |               |            |                  |                  |                               |    |
|   |                                    |                     |                              | ON/Open<br>5    | Term<br>6 | ON/Open<br>7 | Term<br>8 | ON/Open<br>9   | Term<br>10 | ON/Open<br>11 | Term<br>12 | to Receive<br>13 | to Deliver<br>14 |                               |    |
| 1                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 2  |
| 2                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 3  |
| 3                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 5  |
| 4                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 7  |
| 5                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 10 |
| 6                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 30 |
| 7                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 55 |
| 8                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 60 |
| 9                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 80 |
| 10<br>Total                             |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               |    |

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

→ Floating Rate Notes

2.2

Public reporting burden for this information collection is estimated to average 2.2 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

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Area Code / Phone Number

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Dealer Name

Comments:

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\_\_\_\_\_  
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 \_\_\_\_\_

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| Dollar Amounts in Millions at Par Value |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               |    |    |
|---|------------------------------------|---------------------|------------------------------|-----------------|-----------|--------------|-----------|----------------|------------|---------------|------------|------------------|------------------|-------------------------------|----|----|
| Security<br>1                           | Cumulative Outright Transactions   |                     | Net Settled<br>Position<br>4 | Gross Financing |           |              |           |                |            |               |            | Fails            |                  | FRBNY<br>Security<br>ID<br>15 |    |    |
|   | With<br>Interdealer<br>Broker<br>2 | With<br>Others<br>3 |                              | Securities In   |           |              |           | Securities Out |            |               |            |                  |                  |                               |    |    |
|   |                                    |                     |                              | ON/Open<br>5    | Term<br>6 | ON/Open<br>7 | Term<br>8 | ON/Open<br>9   | Term<br>10 | ON/Open<br>11 | Term<br>12 | to Receive<br>13 | to Deliver<br>14 |                               |    |    |
| 1                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 2  | 1. |
| 2                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 3  | 2. |
| 3                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 5  | 3. |
| 4                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 7  | 4. |
| 5                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 10 | 5. |
| 6                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 30 | 6. |
| 7                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 55 | 7. |
| 8                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 60 | 8. |
| 9                                       |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               | 80 | 9. |
| 10<br>Total                             |                                    |                     |                              |                 |           |              |           |                |            |               |            |                  |                  |                               |    |    |

→ Floating Rate notes

2.2

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\_\_\_\_\_  
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

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| Dollar Amounts in Millions at Par Value |               |                                |   |                                  |            |
|---|---------------|--------------------------------|---|----------------------------------|------------|
|   | Security<br>1 | Net Outright<br>Positions<br>2 | Net Forward Financing<br>Commitments<br>3 | Cumulative Outright Transactions |            |
|   |               |                                |   | Purchases<br>4                   | Sales<br>5 |
| 1                                       |               |                                |   |                                  |            |
| 2                                       |               |                                |   |                                  |            |
| 3                                       |               |                                |   |                                  |            |
| 4                                       |               |                                |   |                                  |            |
| 5                                       |               |                                |   |                                  |            |
| 6                                       |               |                                |   |                                  |            |
| 7                                       |               |                                |   |                                  |            |
| 8                                       |               |                                |   |                                  |            |
| 9                                       |               |                                |   |                                  |            |
| Total                                   |               |                                |   |                                  |            |

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Name

\_\_\_\_\_  
Title

\_\_\_\_\_  
Signature

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

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# DRAFT - September 24, 2014

## Settlement Cycle Report of Dealer Fails and Transaction Volumes

FR 2004FA

as of close of trading on     [DATE]      
 for the settlement month of     [MONTH]          **Class A**

| Dollar Amounts in Millions   |          | <i>FNMA</i>           |                       | <i>FHLMC</i>          |                       |
|--|----------|-----------------------|-----------------------|-----------------------|-----------------------|
|  |          | Fails to receive<br>1 | Fails to deliver<br>2 | Fails to receive<br>3 | Fails to deliver<br>4 |
| 1. 30-year Federal Agency and GSE Pass-through MBS Fails               |          |                       |                       |                       |                       |
|  | a. <2.5% |                       |                       |                       |                       |
|  | b. 2.5%  |                       |                       |                       |                       |
|  | c. 3.0%  |                       |                       |                       |                       |
|  | d. 3.5%  |                       |                       |                       |                       |
|  | e. 4.0%  |                       |                       |                       |                       |
|  | f. 4.5%  |                       |                       |                       |                       |
|  | g. 5.0%  |                       |                       |                       |                       |
|  | h. 5.5%  |                       |                       |                       |                       |
|  | i. 6.0%  |                       |                       |                       |                       |
|  | j. >6.0% |                       |                       |                       |                       |
| 2. Total (line 1)  |          |                       |                       |                       |                       |
|  |          | Outright<br>1         | Dollar Roll<br>2      | Outright<br>3         | Dollar Roll<br>4      |
| 3. 30-year Federal Agency and GSE Pass-through MBS Transaction Volumes |          |                       |                       |                       |                       |
|  | a. <2.5% |                       |                       |                       |                       |
|  | b. 2.5%  |                       |                       |                       |                       |
|  | c. 3.0%  |                       |                       |                       |                       |
|  | d. 3.5%  |                       |                       |                       |                       |
|  | e. 4.0%  |                       |                       |                       |                       |
|  | f. 4.5%  |                       |                       |                       |                       |
|  | g. 5.0%  |                       |                       |                       |                       |
|  | h. 5.5%  |                       |                       |                       |                       |
|  | i. 6.0%  |                       |                       |                       |                       |
|  | j. >6.0% |                       |                       |                       |                       |
| 4. Total (line 3)  |          |                       |                       |                       |                       |

# DRAFT - September 24, 2014

**Settlement Cycle Report of Dealer Fails and Transaction Volumes**

FR 2004FB

as of close of trading on     [DATE]    

**Class B**

for the settlement month of     [MONTH]    

| Dollar Amounts in Millions   |          | <i>FNMA</i>           |                       | <i>FHLMC</i>          |                       |
|--|----------|-----------------------|-----------------------|-----------------------|-----------------------|
|  |          | Fails to receive<br>1 | Fails to deliver<br>2 | Fails to receive<br>3 | Fails to deliver<br>4 |
| 1. 15-year Federal Agency and GSE Pass-through MBS Fails               |          |                       |                       |                       |                       |
|  | a. <2.0% |                       |                       |                       |                       |
|  | b. 2.0%  |                       |                       |                       |                       |
|  | c. 2.5%  |                       |                       |                       |                       |
|  | d. 3.0%  |                       |                       |                       |                       |
|  | e. 3.5%  |                       |                       |                       |                       |
|  | f. 4.0%  |                       |                       |                       |                       |
|  | g. 4.5%  |                       |                       |                       |                       |
|  | h. 5.0%  |                       |                       |                       |                       |
|  | i. 5.5%  |                       |                       |                       |                       |
|  | j. >5.5% |                       |                       |                       |                       |
| 2. Total (line 1)  |          |                       |                       |                       |                       |
| 3. 15-year Federal Agency and GSE Pass-through MBS Transaction Volumes |          | Outright<br>1         | Dollar Roll<br>2      | Outright<br>3         | Dollar Roll<br>4      |
|  | a. <2.0% |                       |                       |                       |                       |
|  | b. 2.0%  |                       |                       |                       |                       |
|  | c. 2.5%  |                       |                       |                       |                       |
|  | d. 3.0%  |                       |                       |                       |                       |
|  | e. 3.5%  |                       |                       |                       |                       |
|  | f. 4.0%  |                       |                       |                       |                       |
|  | g. 4.5%  |                       |                       |                       |                       |
|  | h. 5.0%  |                       |                       |                       |                       |
|  | i. 5.5%  |                       |                       |                       |                       |
|  | j. >5.5% |                       |                       |                       |                       |
| 4. Total (line 3)  |          |                       |                       |                       |                       |

# DRAFT - September 24, 2014

**Settlement Cycle Report of Dealer Fails and  
Transaction Volumes**

**Class C**

**FR 2004FC**

as of close of trading on     [DATE]      
for the settlement month of     [MONTH]    

| Dollar Amounts in Millions             |          | GNMA             |                  |
|--|----------|------------------|------------------|
| 1. 30-year GNMA Pass-through MBS Fails |          | Fails to receive | Fails to deliver |
|  |          | 1                | 2                |
|  | a. <2.5% |                  |                  |
|  | b. 2.5%  |                  |                  |
|  | c. 3.0%  |                  |                  |
|  | d. 3.5%  |                  |                  |
|  | e. 4.0%  |                  |                  |
|  | f. 4.5%  |                  |                  |
|  | g. 5.0%  |                  |                  |
|  | h. 5.5%  |                  |                  |
|  | i. 6.0%  |                  |                  |
|  | j. >6.0% |                  |                  |
| 2. Total (line 1)                      |          |                  |                  |

|                                     |          |          |             |
|-------------------------------------|----------|----------|-------------|
| 3. 30-year GNMA Transaction Volumes |          | Outright | Dollar Roll |
|                                     |          | 1        | 2           |
|                                     | a. <2.5% |          |             |
|                                     | b. 2.5%  |          |             |
|                                     | c. 3.0%  |          |             |
|                                     | d. 3.5%  |          |             |
|                                     | e. 4.0%  |          |             |
|                                     | f. 4.5%  |          |             |
|                                     | g. 5.0%  |          |             |
|                                     | h. 5.5%  |          |             |
|                                     | i. 6.0%  |          |             |
|                                     | j. >6.0% |          |             |
| 4. Total (line 3)                   |          |          |             |

# DRAFT - September 24, 2014

## Settlement Cycle Report of Dealer Fails and Transaction Volumes

as of close of trading on     [DATE]      
for the settlement month of     [MONTH]    

FR 2004FM  
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| Dollar Amounts in Millions                               |          | <i>FNMA</i>           |                       | <i>FHLMC</i>          |                       | <i>GNMA</i>           |                       |
|--|----------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
|  |          | Fails to receive<br>1 | Fails to deliver<br>2 | Fails to receive<br>3 | Fails to deliver<br>4 | Fails to receive<br>5 | Fails to deliver<br>6 |
| 1. 30-year Federal Agency and GSE Pass-through MBS Fails |          |                       |                       |                       |                       |                       |                       |
|  | a. <2.5% |                       |                       |                       |                       |                       |                       |
|  | b. 2.5%  |                       |                       |                       |                       |                       |                       |
|  | c. 3.0%  |                       |                       |                       |                       |                       |                       |
|  | d. 3.5%  | <b>A</b>              |                       |                       |                       | <b>C</b>              |                       |
|  | e. 4.0%  |                       |                       |                       |                       |                       |                       |
|  | f. 4.5%  |                       |                       |                       |                       |                       |                       |
|  | g. 5.0%  |                       |                       |                       |                       |                       |                       |
|  | h. 5.5%  |                       |                       |                       |                       |                       |                       |
|  | i. 6.0%  |                       |                       |                       |                       |                       |                       |
|  | j. >6.0% |                       |                       |                       |                       |                       |                       |
| 2. Total (line 1)  |          |                       |                       |                       |                       |                       |                       |

| 3. 30-year Federal Agency and GSE Pass-through MBS Transaction Volumes |          | Outright<br>1 | Dollar Roll<br>2 | Outright<br>3 | Dollar Roll<br>4 | Outright<br>5 | Dollar Roll<br>6 |
|--|----------|---------------|------------------|---------------|------------------|---------------|------------------|
|  | a. <2.5% |               |                  |               |                  |               |                  |
|  | b. 2.5%  |               |                  |               |                  |               |                  |
|  | c. 3.0%  |               |                  |               |                  |               |                  |
|  | d. 3.5%  | <b>A</b>      |                  |               |                  | <b>C</b>      |                  |
|  | e. 4.0%  |               |                  |               |                  |               |                  |
|  | f. 4.5%  |               |                  |               |                  |               |                  |
|  | g. 5.0%  |               |                  |               |                  |               |                  |
|  | h. 5.5%  |               |                  |               |                  |               |                  |
|  | i. 6.0%  |               |                  |               |                  |               |                  |
|  | j. >6.0% |               |                  |               |                  |               |                  |
| 4. Total (line 3)  |          |               |                  |               |                  |               |                  |



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| 5. 15-year Federal Agency and GSE Pass-through MBS Fails |          | Fails to receive<br>1 | Fails to deliver<br>2 | Fails to receive<br>3 | Fails to deliver<br>4 |  |
|--|----------|-----------------------|-----------------------|-----------------------|-----------------------|--|
|  | a. <2.0% |                       |                       |                       |                       |  |
|  | b. 2.0%  |                       |                       |                       |                       |  |
|  | c. 2.5%  |                       |                       |                       |                       |  |
|  | d. 3.0%  |                       |                       |                       |                       |  |
|  | e. 3.5%  |                       |                       |                       |                       |  |
|  | f. 4.0%  |                       |                       | <b>B</b>              |                       |  |
|  | g. 4.5%  |                       |                       |                       |                       |  |
|  | h. 5.0%  |                       |                       |                       |                       |  |
|  | i. 5.5%  |                       |                       |                       |                       |  |
|  | j. >5.5% |                       |                       |                       |                       |  |
| 6. Total (line 5)  |          |                       |                       |                       |                       |  |

| 7. 15-year Federal Agency and GSE Pass-through MBS Transaction Volumes |          | Outright<br>1 | Dollar Roll<br>2 | Outright<br>3 | Dollar Roll<br>4 |  |
|--|----------|---------------|------------------|---------------|------------------|--|
|  | a. <2.0% |               |                  |               |                  |  |
|  | b. 2.0%  |               |                  |               |                  |  |
|  | c. 2.5%  |               |                  |               |                  |  |
|  | d. 3.0%  |               |                  | <b>B</b>      |                  |  |
|  | e. 3.5%  |               |                  |               |                  |  |
|  | f. 4.0%  |               |                  |               |                  |  |
|  | g. 4.5%  |               |                  |               |                  |  |
|  | h. 5.0%  |               |                  |               |                  |  |
|  | i. 5.5%  |               |                  |               |                  |  |
|  | j. >5.5% |               |                  |               |                  |  |
| 8. Total (line 7)  |          |               |                  |               |                  |  |

[1] Report data at the original issuance par amount using trade date accounting. Report failed transactions and failed financing transactions that occurred on the as-of date only, including any transaction that failed to be allocated or to be delivered. Do not double-count a transaction that failed to be allocated and to be delivered. Do not report on a cumulative basis.

[2] Report sum of GNSF and G2SF.

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[3] Report data at the original issuance par amount using trade date accounting. Include both TBA and specified pool transactions. Exclude financing transactions that use a specific MBS as collateral because they are treated as repurchase agreements. Report gross purchases and sales on a cumulative basis for each reportable transaction associated with the stated settlement month. Do not net purchases and sales. For example, if \$200 million in December FNMA 5% securities were purchased and \$100 million were sold, the cumulative total would be \$300 million.