

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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1b Floating Rate Notes

Dollar Amounts in Millions at Market Value

		Outright Positions	
		Long 1	Short 2
1.	U.S. Treasury Securities (excluding TIPS)		
a.	Bills		
b.	Coupons due in less than or equal to 2 years		
c.	Coupons due in more than 2 years but less than or equal to 3 years		
d.	Coupons due in more than 3 years but less than or equal to 6 years		
e.	Coupons due in more than 6 years but less than or equal to 7 years		
f.	Coupons due in more than 7 years but less than or equal to 11 years		
g.	Coupons due in more than 11 years		
2.	U.S. Treasury Inflation-Protected Securities (TIPS)		
a.	TIPS due in less than or equal to 2 years		
b.	TIPS due in more than 2 years but less than or equal to 6 years		
c.	TIPS due in more than 6 years but less than or equal to 11 years		
d.	TIPS due in more than 11 years		
3.	Federal Agency and GSE Securities (excluding MBS)		
a.	Discount notes		
b.	Coupons		
4.	Mortgage-backed Securities		
	<i>Federal Agency and GSE MBS</i>		
a.	Federal Agency and GSE Residential Pass-through MBS		
b.	All Other Federal Agency and GSE Residential MBS		
c.	Federal Agency and GSE CMBS		
	<i>Non-Agency MBS</i>		
d.	Non-Agency Residential MBS		
e.	Other CMBS		
5.	Corporate Securities		
a.	Commercial paper		
	<i>Investment grade bonds, notes, and debentures</i>		
b.	Due in less than or equal to 13 months		
c.	Due in more than 13 months		
d.	Below investment grade bonds, notes, and debentures		
6.	State and Municipal Government Obligations		
a.	Due in less than or equal to 13 months		
b.	Due in more than 13 months		
c.	Variable rate demand notes		

5a-5i

6a-6e

3.0

Public reporting burden for this information collection is estimated to average 2.0 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	
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

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)

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	
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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Dollar Amounts in Millions

	Overnight and Continuing 1	Term Agreements (less than 30 days) 2	Term Agreements (30 days or greater) 3	Total 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 4 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 1	Term Agreements (less than 30 days) 2	Term Agreements (30 days or greater) 3	Total 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 1	Fails to Deliver 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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Federal Reserve Bank of New York
33 Liberty Street
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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."

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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 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							
				ON/Open 5	Term 6	ON/Open 7	Term 8	ON/Open 9	Term 10	ON/Open 11	Term 12	to Receive 13	to Deliver 14		
1															2
2															3
3															5
4															7
5															10
6															30
7															55
8															60
9															80
10 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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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 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									
			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					
13	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 Total																

→ Floating Rate notes

2.2

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Daily Report of Specific Issues—Continued

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Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045

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Comments:

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

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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 1	Net Outright Positions 2	Net Forward Financing Commitments 3	Cumulative Outright Transactions		
				Purchases 4	Sales 5	
1						1.
2						2.
3						3.
4						4.
5						5.
6						6.
7						7.
8						8.
9						9.
Total						

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Comments:

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 Name

 Title

 Signature

 Date (MM/DD/YYYY)

Public reporting burden for this information collection is estimated to average 1 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.

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 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 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 1	Dollar Roll 2	Outright 3	Dollar Roll 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 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 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 1	Dollar Roll 2	Outright 3	Dollar Roll 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 1	Fails to deliver 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 1	Dollar Roll 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
Page 1 of 1

Dollar Amounts in Millions		<i>FNMA</i>		<i>FHLMC</i>		<i>GNMA</i>	
		Fails to receive 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 4	Fails to receive 5	Fails to deliver 6
1. 30-year Federal Agency and GSE Pass-through MBS Fails							
	a. <2.5%						
	b. 2.5%						
	c. 3.0%						
	d. 3.5%		A			C	
	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 1	Dollar Roll 2	Outright 3	Dollar Roll 4	Outright 5	Dollar Roll 6
	a. <2.5%						
	b. 2.5%						
	c. 3.0%		A			C	
	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

5. 15-year Federal Agency and GSE Pass-through MBS Fails		Fails to receive 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 4	
	a. <2.0%					
	b. 2.0%					
	c. 2.5%					
	d. 3.0%					
	e. 3.5%					
	f. 4.0%			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 1	Dollar Roll 2	Outright 3	Dollar Roll 4	
	a. <2.0%					
	b. 2.0%					
	c. 2.5%					
	d. 3.0%					
	e. 3.5%					
	f. 4.0%			B		
	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.