FR 2004A OMB Number 7100-0003 Approval expires January 31, 2016 Page 1 of 2

#### **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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16 Floating Rate Notes	Outright Positions			
· ·	Long	Short		
Dollar Amounts in Millions at Market Value	<u> </u>	2		
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				
t. 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				
Federal Agency and GSE Securities (excluding MBS)				
a. Discount notes				
b. Coupons				
. Mortgage-backed Securities				
Federal Agency and GSE MBS				
a. Federal Agency and GSE Residential Pass-through MBS				
b. All Other Federal Agency and GSE Residential MBS				
c. Federal Agency and GSE CMBS				
Non-Agency MBS d. Non-Agency Residential MBS				
e. Other CMBS				
Corporate Securities				
a. Commercial paper.		- Ni		
Investment grade bonds, notes, and debentures		7/11-11		
b. Due in less than or equal to 13 months.				
d Below investment grade bonds notes and debentures				
c. Due in more than 13 months		`		
a. Due in less than or equal to 13 months				
b. Due in more than 13 months				
		1 6		
c. Variable rate demand notes				

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

03/2013

FR 2004A Page 2 of 2

#### Weekly Report of Dealer Positions—Continued

		Outright	Positions	$\neg$			
Dollar Amo	Long 1	Short 2					
7. Asset-backed Securities				7			
a. Credit card-backed securities			10				
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:	Person to whom questions	s about this rep	ort should be dire	ected:			
Government Securities Dealer Statistics Unit							
Federal Reserve Bank of New York 33 Liberty Street	Name of Preparer						
New York, NY 10045	Area Code / Phone Number						
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name						
Comments:							
"To the best of my knowledge, the report has been prepared in New York and is accurate. I am responsible for the internal concontrols are effective. These internal controls are (1) designed or compliance staff, and (3) assessed regularly by manageme these internal controls and any inaccuracies in data already re	ntrols over the reporting of the data I to ensure the accuracy of this data int of the named institution. I agree	a in this report a a, (2) monitored to report any m	nd believe that the and reviewed by aterial deficienci	nese y audit			
Note: Dealers are only required to submit a copy of this attests	ation with the last as-of date of eac	h year.					
Name	Title						
Signature	Date (MM/DD/YYYY)						

FR 2004B OMB Number 7100-0003 Approval expires January 31, 2016 Page 1 of 2

#### Board of Governors of the Federal Reserve System



#### Weekly Report of Cumulative Dealer Transactions—FR 2004B

As of close of trading			iing o	n wear	iesday,	,				
							Month /	Day	/ Year	
The	СП	2004			.41		40.110	_		

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.

Individual primary dealer data are regarded as confidential under the Freedom of Information Act and are treated as such by the Federal Reserve System. Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise 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.

lb c 1 o 1 o 1 -	Cumulative Outrig	tht Transactions	]
Floating Rate Notes  Dollar Amounts in Millions at Principal Value	With Inter-dealer Brokers 1	With Others 2	
U.S. Treasury Securities (excluding TIPS)			1
a. Bills			j 1.
b. Coupons due in less than or equal to 2 years		·	1.
c. Coupons due in more than 2 years but less than or equal to 3 years		-	1.
d. Coupons due in more than 3 years but less than or equal to 6 years			1.
e. Coupons due in more than 6 years but less than or equal to 7 years			1.
f. Coupons due in more than 7 years but less than or equal to 11 years			1.
g. Coupons due in more than 11 years			1.
U.S. Treasury Inflation-Protected Securities (TIPS)			i
a. TIPS due in less than or equal to 2 years			2.
b. TIPS due in more than 2 years but less than or equal to 6 years			2.
c. TIPS due in more than 6 years but less than or equal to 11 years			2.
d. TIPS due in more than 11 years	- "		2.
Federal Agency and GSE Securities (excluding MBS)			i -
a. Discount notes			3.
b. Coupons			3.
Mortgage-backed Securities			<b>.</b>
Federal Agency and GSE MBS		-	
Federal Agency and GSE Residential Pass-through MBS			
a. Cash transactions			4.
b. Dollar roll transactions	-		4.1
c. All Other Federal Agency and GSE Residential MBS	· <del>-</del> ·		4.0
d. Federal Agency and GSE CMBS			4.0
Non-Agency MBS	· <del>- · · · · · · · · · · · · · · · · · ·</del>		7.4
e. Non-Agency Residential MBS			4.6
f Other CMBS	·		4.1
5. Corporate Securities 50-51			7.1
a. Commercial paper.	<del>-</del>	11	5.8
Investment grade bonds, notes, and debentures			٠.٠
b. Due in less than or equal to 13 months			5.k
c. Due in more than 13 months			5.0
d. Below investment grade bonds, notes, and debentures			5.0
			٥.ر

3.7

Public reporting burden for this information collection is estimated to average 3.6 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.

03/2013

FR 2004B Page 2 of 2

### Weekly Report of Cumulative Dealer Transactions—Continued

		Cumulative Outri	ght Transactions			
Dollar Amoun	ts in Millions at Principal Value	With Inter-dealer Brokers 1	With Others			
6. State and Municipal Government Obligations						
a. Due in less than or equal to 13 months	6a-6c		6.			
b. Due in more than 13 months	***************************************		6.			
c. Variable rate demand notes	********************************		6.			
7. Asset-backed Securities			N .			
a. Credit card-backed securities			7.			
b. Student loan-backed securities			7.			
c. Automobile loan-backed securities			7.			
d. Other asset-backed securities			7.4			
8. Total (Lines 1 through 7)	,		8.			
Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045	Name of Preparer  Area Code / Phone Number					
New York, NY 10045	Area Code / Phone Number  Dealer Name					
FAX: (212) 720-5030 or (646) 720-5030						
	Dealer Name					
Comments:						
"To the best of my knowledge, the report has been prepared in New York and is accurate. I am responsible for the internal cor controls are effective. These internal controls are (1) designed or compliance staff, and (3) assessed regularly by management these internal controls and any inaccuracies in data already reports. Dealers are only required to submit a copy of this attestation.	ntrols over the reporting of the da to ensure the accuracy of this d nt of the named institution. I agre ported to the Federal Reserve B	ata in this report an ata, (2) monitored se to report any ma ank of New York."	d believe that these and reviewed by audit			
Name	Title					
•	=======================================					
Signature	Date (MM/DD/YYYY)					

#### 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

FR 2004C OMB Number 7100-0003 Approval expires January 31, 2016 Page 1 of 2

**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 / Y	/ear			
The FR 2004 reports are authorized by law	/12 II C C	££ 2250	2624	252.250	

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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	Dallas Assault & Assault	Overnight and Continuing	Term Agreements (less than 30 days)	Term Agreements (30 days or greater)	Total	
1	Repurchase Agreements Dollar Amounts in Millions	1	2	3	4	_
	a 11 S Traceury Securities (evoluting TIDS)					_
	a. U.S. Treasury Securities (excluding TIPS)  b. U.S. Treasury Inflation-Protected Securities (TIPS)				250	_ 1.
	S. Fodoral Agency and CSE Securities (1975)	<del></del>				1.
	c. Federal Agency and GSE Securities (excluding MBS)		<u> </u>			_ 1.
	d. Federal Agency and GSE MBS					1.
_	e. Corporate Debt.  Equities					1.
ĹĬ	Equities					1.
7	gr Other					1.
2.	Reverse Repurchase Agreements					1
	a. U.S. Treasury Securities (excluding TIPS)					2.
	b. U.S. Ireasury Inflation-Protected Securities (TIPS)					2.
	c. Federal Agency and GSE Securities (excluding MBS)					2.
	d. Federal Agency and GSE MBS					ا ک 2.
_	e. Corporate Debt					
7	e. Corporate Debt. 2F Asset-Decked Securities		· · · · · ·			_ 2.
٠.	g. Other	<del></del>			<del>-  </del>	2.
3.	Other Financing Activity, Securities Lent					<b>_  2</b> .
	a. U.S. Treasury Securities (excluding TIPS)		<del>                                     </del>	_		4 .
	b. U.S. Treasury Inflation-Protected Securities (TIPS)					_ 3.
	c. Federal Agency and GSE Securities (excluding MBS)					3.
	d. Federal Agency and GSE MBS					_ 3.4
	e. Comparate Debt					3.4
9	e. Corporate Debt. 3f Asset - becked Securities					_ 3.
"	The Legities of the Control of the C					3.
	g-Other					3.

Public reporting burden for this information collection is estimated to average 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 20501, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

03/2013

FR 2004C Page 2 of 2

### Weekly Report of Dealer Financing and Fails—Continued

				<del></del>		_
	Dollar Amounts in Millions	Overnight and Continuing 1	Term Agreements (less than 30 days)	Term Agreements (30 days or greater)	Total	
4. Other Financing Activity, Securities Borrowed		<del>- '-</del>		3	4	_
a. U.S. Treasury Securities (excluding TIPS)						
b. U.S. Treasury Inflation-Protected Securities (TIPS)	***************************************		-			4.
c. Federal Agency and GSE Securities (excluding MBS)		<del></del>	<del>-</del>			4.1
d. Federal Agency and GSE MBS	***************************************					4.4
e Corporate Dobt						4.0
e. Corporate Debt.	-1-6-01 3-01		·			4.
or Other	sectional southings					4.1
gr Other	***************************************					4.9
5. Total (lines 1-4)	•••••••••••••					5.
		Fails to Receive	Fails to Deliver			
6. Aggregate Fails		1	2			
a. U.S. Treasury Securities (excluding TIPS)      b. U.S. Treasury Inflation-Protected Securities (TIPS)	•••••••••••••••••••••••••••••••••••••••			ļ		6.8
5. U.S. Treasury Inhalion-Protected Securities (TPS)			<u> </u>			6.1
c. Federal agency and GSE securities (excluding MBS)						6.6
d. Federal agency and GSE MBS	••••••					6.6
e. Other MBS	,					6.6
f. Corporate securities	•••••••					6.1
7. Total (Line 6)	•					7.
Return by 4:00 p.m. the following business day to:	Person to whom questions at	out this report sho	ould be directed:			
Government Securities Dealer Statistics Unit						
Federal Reserve Bank of New York	N					
33 Liberty Street	Name of Preparer					
New York, NY 10045		<del></del>				
10K, 141 10045	Area Code / Phone Number					
FAX: (212) 720-5030 or (646) 720-5030		<u> </u>	<del></del>			
	Dealer Name					
Comments:						
"To the best of my knowledge, the report has been prepared in conformation the internal controls over the reporting of the data in this report and I data, (2) monitored and reviewed by audit or compliance staff, and (3) these internal controls and any inaccuracies in data already reported	Delieve that these controls are effect 3) assessed regularly by managem	ctive. These intern	al controls are (1).	decianed to ancura	the accuracy of	. f 4h
Note: Dealers are only required to submit a copy of this attestation w	vith the last as-of date of each year					
Name	Title					
Signature	Data (HILIDDADADA)	·				
and transmit a	Date (MM/DD/YYYY)					03/201

FR 2004SI OMB Number 7100-0003 Approval expires January 31, 2016 Page 1 of 2

#### Board of Governors of the Federal Reserve System



### Weekly Report of Specific Issues—FR 2004SI

As of close of trading on Wednesday	nesday.
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Month / Day / Year

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							Dollar Amount	s in Million	s at Par Value						
		Cumulative						Gross i	inancing		_				
		Transa	ctions	_			ities In			Securi	ties Out		1		
		With Interdealer	14.64	N-A C-MI	Specific Tr	ansactions	Gen	eral	Specific Tra	ansactions	Gen	eral	– Fa	ails	FRBNY
	Security 1	Broker 2	With Others 3	Net Settled Position 4	ON/Open 5	Term 6	ON/Open 7	Term 8	ON/Open 9	Term 10	ON/Open 11	Term 12	to Receive	to Deliver	Security ID 15
1				ļ											2
2				<u> </u>											3
3				_											5
4		-													7
5	_														10
6															30
7				<u> </u>											55
9															60
															80
otal				<u>                                     </u>											
Mai															

> Floating Rate Notes

2.2

Public reporting burden for this information collection is estimated to average 2.1 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regardand to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20551.

1, 2, 3,

5, 6, 7, 8,

FR 2004SI Page 2 of 2

## Weekly Report of Specific Issues—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045	Name of Preparer  Area Code / Phone Number
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name
Comments:	
the internal controls over the reporting of the data in this report and p	
Name	Title
Signature	Date (MM/DD/YYYY)

FR 2004SD OMB Number 7100-0003 Approval expires January 31, 2016 Page 1 of 2

Board of Governors of the Federal Reserve System



#### Daily Report of Specific Issues—FR 2004SD

As	of	close	of	trading	on:	

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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							Dollar Amount	s in Million	s at Par Value						
		Cumulative	e Outright					Gross	inancing				T		
		Transa	ctions				ities In			Securit	ies Out				
		With Interdealer	3 & 641-	N-4 C-44	Specific Tra	ansactions	Gen	eral	Specific Tra	ansactions	Gene	eral	Fa	ıils	FRBNY
	Security 1	Broker 2	With Others 3	Net Settled Position 4	ON/Open 5	Term 6	ON/Open 7	Term 8	ON/Open 9	Term 10	ON/Open 11	Term 12	to Receive	to Deliver 14	Security ID 15
1				ļ						·					2
2	_	15													3
3															5
4															7
5			- 55					_					T		10
6				<u> </u>											30
				<u> </u>								_			55
8	-														60
9															80
0															
otal		<u> </u>													

> Floatry Rate notes

2,2

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

1. 2. 3.

5. 6. 7. 8.

FR 2004SD Page 2 of 2

## Daily Report of Specific Issues—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045	Name of Preparer  Area Code / Phone Number
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name
Comments:	
the internal controls over the reporting of the data in this report and b	
Name	Title
Signature	Date (MM/DD/YYYY)

FR 2004WI OMB Number 7100-0003 Approval expires January 31, 2016 Page 1 of 1

#### **Board of Governors of the Federal Reserve System**



# Daily Report of Dealer Activity in Treasury Financing —FR 2004WI

As of close o		/ Day / Year			
263c, 353-359, the benefit of pr Individual prima the Freedom of Federal Reserv	and 391). These re rimary dealer status. ary dealer data are re f Information Act and e System. Individual	d by law (12 U.S.C. § eports are required to egarded as confidential are treated as such primary dealer data resublished or otherwise parts.	obtain published or of tity of any industrial under must be released by the Reserve may required to re	otherwise publicly disci- dividual primary deale that any information ased, primary dealers not conduct or sponso	from these reports that a losed will not reveal the ide r. If it should be determine collected on these report will be notified. The Feder or, and an organization is not information unless it distumber.
		Dol	lar Amounts in Millions at Par	Value	
		Net Outright	Net Forward Financing	Cumulative Outr	ight Transactions
1	Security	Positions	Commitments	Purchases	Sales
1	1	2	3	4	5
2	<u></u>				
3	•••			· <del>-</del>	2
4	= =	<del></del>			3
5				~	
6				,u	6
7					7
8					
9					9
Total					
Government Sec		•	Person to who  Name of Preparer  Area Code / Phone		report should be directed:
FAX: (212) 720-5	5030 or (646) 720-50	30	<u></u>		
			Dealer Name		
Comments:					
New York and is controls are effect or compliance sta hese internal co	accurate. I am respo ctive. These internal o aff, and (3) assessed ntrols and any inaccu	nsible for the internal controls are (1) design regularly by manager rracies in data already	controls over the reporting	g of the data in this rep y of this data, (2) monit ion. I agree to report a leserve Bank of New Y	ored and reviewed by audit ny material deficiencies in
lame	•		Title		
Signature			Date (MM/DD/YYY	Y)	· · · · · · · · · · · · · · · · · · ·

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.

#### **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	F٨	IMA	FH	ILMC
30-year Federal Agency and GSE Pass-through MBS Fails	Fails to receive 1	Fails to deliver	Fails to receive 3	Fails to deliver
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 Federal Agency and GSE Pass-through MBS Transaction Volumes	Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4
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)				

#### **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]

FNM	1A	FH	LMC
ails to receive	Fails to deliver 2	Fails to receive	Fails to deliver 4
Outright	Dollar Roll	Outright	Dollar Roll
1	2	3	4

# 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)				

	Outright	Dollar Roll
3. 30-year GNMA Transaction Volumes	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)		

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

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

Dollar Amo	ounts in Millions	FNN	MA	FH	ILMC	GN	IMA
30-year Federal Agency and GS     MBS Fails	SE Pass-through	Fails to receive 1	Fails to deliver 2	Fails to receive	Fails to deliver	Fails to receive 5	Fails to deliver 6
	a. <2.5%						
<u> </u>	b. 2.5%						
<u> </u>	c. 3.0%						
<u> </u>	d. 3.5%						
	e. 4.0%			Λ			
	f. 4.5%			Δ			
	g. 5.0%		4				
	h. 5.5%						
	i. 6.0%						
	j. >6.0%						
2. Total (line 1)							

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

		Fails to	Fails to	Fails to	Fails to deliver
5. 15-year Federal Agency and	GSE Pass-through	receive	deliver	receive	4
MBS Fails		1	2	3	4
	a. <2.0%				
<u> </u>	b. 2.0%				
	c. 2.5%				
	d. 3.0%				
	e. 3.5%				
	f. 4.0%				
	g. 4.5%			B	
	h. 5.0%				
	i. 5.5%				
	j. >5.5%				
6. Total (line 5)					
7. 15-year Federal Agency and	GSE Pass-through	Outright	Dollar Roll	Outright	Dollar Roll
7. 15-year Federal Agency and MBS Transaction Volumes		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4
	GSE Pass-through a. <2.0%	_			
		_			
	a. <2.0%	_			
	a. <2.0% b. 2.0%	_			
	a. <2.0% b. 2.0% c. 2.5%	_			
	a. <2.0% b. 2.0% c. 2.5% d. 3.0%	_			
	a. <2.0% b. 2.0% c. 2.5% d. 3.0% e. 3.5%	_			
	a. <2.0% b. 2.0% c. 2.5% d. 3.0% e. 3.5% f. 4.0%	_			
	a. <2.0% b. 2.0% c. 2.5% d. 3.0% e. 3.5% f. 4.0% g. 4.5%	_			
	a. <2.0% b. 2.0% c. 2.5% d. 3.0% e. 3.5% f. 4.0% g. 4.5% h. 5.0%	_			

<sup>[1]</sup> 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.

<sup>[2]</sup> Report sum of GNSF and G2SF.

[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.