

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.

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 Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly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.

	Outright Positions									
	Long 1				Short 2					
	GSWA	Tril	Bil	Mil	GSWA	Tril	Bil	Mil		
Dollar Amounts in Millions at Market Value										
1. U.S. Treasury securities (excluding TIPS)										
a. Bills.....	M438				M439					1.a.
b. Floating-rate notes (FRNs).....	N749				N756					1.b.
c. Coupons due in less than or equal to 2 years.....	M440				M441					1.c.
d. Coupons due in more than 2 years but less than or equal to 3 years.....	M442				M443					1.d.
e. Coupons due in more than 3 years but less than or equal to 6 years.....	M444				M445					1.e.
f. Coupons due in more than 6 years but less than or equal to 7 years.....	M446				M447					1.f.
g. Coupons due in more than 7 years but less than or equal to 11 years.....	M448				M449					1.g.
h. Coupons due in more than 11 years.....	M450				M451					1.h.
2. U.S. Treasury Inflation-Protected Securities (TIPS)										
a. TIPS due in less than or equal to 2 years.....	M452				M453					2.a.
b. TIPS due in more than 2 years but less than or equal to 6 years.....	M454				M455					2.b.
c. TIPS due in more than 6 years but less than or equal to 11 years.....	M456				M457					2.c.
d. TIPS due in more than 11 years.....	M458				M459					2.d.
3. Federal Agency and GSE Securities (excluding MBS)										
a. Discount notes.....	M460				M461					3.a.
b. Coupons.....	M462				M463					3.b.
4. Mortgage-backed Securities										
<i>Federal Agency and GSE MBS</i>										
a. Federal Agency and GSE Residential Pass-through MBS.....	M464				M465					4.a.
b. All Other Federal Agency and GSE Residential MBS.....	M466				M467					4.b.
c. Federal Agency and GSE CMBS.....	M468				M469					4.c.
<i>Non-Agency MBS</i>										
d. Non-Agency Residential MBS.....	M470				M471					4.d.
e. Other CMBS.....	M472				M473					4.e.
5. Corporate Securities										
a. Commercial paper.....	M474				M475					5.a.
<i>Investment grade bonds, notes, and debentures</i>										
b. Due in less than or equal to 13 months.....	M476				M477					5.b.
c. Due in more than 13 months but less than or equal to 5 years.....	N757				R783					5.c.
d. Due in more than 5 years but less than or equal to 10 years.....	R784				R785					5.d.
e. Due in more than 10 years.....	R786				R787					5.e.

Public reporting burden for this information collection is estimated to average 3.0 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					
	GSWA	Tril	Bil	Mil	GSWA	Tril	Bil	Mil		
<i>Below investment grade bonds, notes, and debentures</i>										
f. Due in less than or equal to 13 months.....	R788				R789					5.f.
g. Due in more that 13 months but less than or equal to 5 years .....	R790				R791					5.g.
h. Due in more than 5 years but less than or equal to 10 years .....	R792				R793					5.h.
i. Due in more than 10 years.....	R794				R795					5.i.
<b>6. State and Municipal Government Obligations</b>										
a. Due in less than or equal to 13 months .....	M482				M483					6.a.
b. Due in more than 13 months but less than or equal to 5 years .....	R796				R797					6.b.
c. Due in more than 5 years but less than or equal to 10 years.....	R798				R799					6.c.
d. Due in more than 10 years .....	R800				R801					6.d.
e. Variable-rate demand notes.....	M486				M487					6.e.
<b>7. Asset-backed Securities</b>										
a. Credit card-backed securities .....	M488				M489					7.a.
b. Student loan-backed securities .....	M490				M491					7.b.
c. Automobile loan-backed securities.....	M492				M493					7.c.
d. Other asset-backed securities .....	M494				M495					7.d.
<b>8. Total (lines 1 through 7).....</b>	<b>M496</b>				<b>M497</b>					<b>8.</b>

**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)

Board of Governors of the Federal Reserve System



# Weekly Report of Cumulative Dealer Transactions—FR 2004B

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.

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.

	Cumulative Outright Transactions								
	With Inter-dealer Brokers 1				With Others 2				
	GSWB	Tril	Bil	Mil	GSWB	Tril	Bil	Mil	
Dollar Amounts in Millions at Principal Value									
1. U.S. Treasury securities (excluding TIPS)									
a. Bills.....	M498				M499				1.a.
b. Floating-rate notes (FRNs).....	R802				R803				1.b.
c. Coupons due in less than or equal to 2 years.....	M500				M501				1.c.
d. Coupons due in more than 2 years but less than or equal to 3 years.....	M502				M503				1.d.
e. Coupons due in more than 3 years but less than or equal to 6 years.....	M504				M505				1.e.
f. Coupons due in more than 6 years but less than or equal to 7 years.....	M506				M507				1.f.
g. Coupons due in more than 7 years but less than or equal to 11 years.....	M508				M509				1.g.
h. Coupons due in more than 11 years.....	M510				M511				1.h.
2. U.S. Treasury Inflation-Protected Securities (TIPS)									
a. TIPS due in less than or equal to 2 years.....	M512				M513				2.a.
b. TIPS due in more than 2 years but less than or equal to 6 years.....	M514				M515				2.b.
c. TIPS due in more than 6 years but less than or equal to 11 years.....	M516				M517				2.c.
d. TIPS due in more than 11 years.....	M518				M519				2.d.
3. Federal Agency and GSE Securities (excluding MBS)									
a. Discount notes.....	M520				M521				3.a.
b. Coupons.....	M522				M523				3.b.
4. Mortgage-backed Securities									
<i>Federal Agency and GSE MBS</i>									
Federal Agency and GSE Residential Pass-through MBS									
a. Cash transactions.....	M524				M525				4.a.
b. Dollar roll transactions.....	M526				M527				4.b.
c. All Other Federal Agency and GSE Residential MBS.....	M528				M529				4.c.
d. Federal Agency and GSE CMBS.....	M530				M531				4.d.
<i>Non-Agency MBS</i>									
e. Non-Agency Residential MBS.....	M532				M533				4.e.
f. Other CMBS.....	M534				M535				4.f.
5. Corporate Securities									
a. Commercial paper.....	M536				M537				5.a.
<i>Investment grade bonds, notes, and debentures</i>									
b. Due in less than or equal to 13 months.....	M538				M539				5.b.
c. Due in more than 13 months but less than or equal to 5 years.....	R804				R805				5.c.

Public reporting burden for this information collection is estimated to average 3.7 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 Cumulative Dealer Transactions—Continued

Dollar Amounts in Millions at Principal Value	Cumulative Outright Transactions								
	With Inter-dealer Brokers 1				With Others 2				
	GSWB	Tril	Bil	Mil	GSWB	Tril	Bil	Mil	
d. Due in more than 5 years but less than or equal to 10 years .....	R806				R807				5.d.
e. Due in more than 10 years.....	R808				R809				5.e.
<i>Below investment grade bonds, notes, and debentures</i>									
f. Due in less than or equal to 13 months.....	R810				R811				5.f.
g. Due in more than 13 months but less than or equal to 5 years.....	R812				R813				5.g.
h. Due in more than 5 years but less than or equal to 10 years .....	R814				R815				5.h.
i. Due in more than 10 years.....	R816				R817				5.i.
6. State and Municipal Government Obligations									
a. Due in less than or equal to 13 months.....	M544				M545				6.a.
b. Due in more than 13 months but less than or equal to 5 years.....	R818				R819				6.b.
c. Due in more than 5 years but less than or equal to 10 years .....	R820				R821				6.c.
d. Due in more than 10 years.....	R822				R823				6.d.
e. Variable-rate demand notes .....	M548				M549				6.e.
7. Asset-backed Securities									
a. Credit card-backed securities .....	M550				M551				7.a.
b. Student loan-backed securities .....	M552				M553				7.b.
c. Automobile loan-backed securities.....	M554				M555				7.c.
d. Other asset-backed securities.....	M556				M557				7.d.
8. Total (lines 1 through 7) .....	M558				M559				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)

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

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.

	Overnight and Continuing 1				Term Agreements (less than 30 days) 2				Term Agreements (30 days or greater) 3				Total 4				
	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	
Dollar Amounts in Millions																	
<b>1. Repurchase Agreements</b>																	
a. U.S. Treasury securities (excluding TIPS).....	M560				M561				M562				M563				1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS) .....	M564				M565				M566				M567				1.b.
c. Federal Agency and GSE Securities (excluding MBS).....	M568				M569				M570				M571				1.c.
d. Federal Agency and GSE MBS .....	M572				M573				M574				M575				1.d.
e. Corporate Debt .....	M576				M577				M578				M579				1.e.
f. Asset-backed securities .....	R824				R825				R826				R827				1.f.
g. Equities.....	M580				M581				M582				M583				1.g.
h. Other .....	M584				M585				M586				M587				1.h.
<b>2. Reverse Repurchase Agreements</b>																	
a. U.S. Treasury securities (excluding TIPS).....	M588				M589				M590				M591				2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS) .....	M592				M593				M594				M595				2.b.
c. Federal Agency and GSE Securities (excluding MBS).....	M596				M597				M598				M599				2.c.
d. Federal Agency and GSE MBS .....	M600				M601				M602				M603				2.d.
e. Corporate Debt .....	M604				M605				M606				M607				2.e.
f. Asset-backed securities .....	R828				R829				R830				R831				2.f.
g. Equities.....	M608				M609				M610				M611				2.g.
h. Other .....	M612				M613				M614				M615				2.h.

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

	Overnight and Continuing 1				Term Agreements (less than 30 days) 2				Term Agreements (30 days or greater) 3				Total 4				
	Dollar Amounts in Millions																
	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	
3. Other Financing Activity, Securities Lent																	
a. U.S. Treasury securities (excluding TIPS) .....	M616				M617				M618				M619				3.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS) .....	M620				M621				M622				M623				3.b.
c. Federal Agency and GSE Securities (excluding MBS) .....	M624				M625				M626				M627				3.c.
d. Federal Agency and GSE MBS .....	M628				M629				M630				M631				3.d.
e. Corporate Debt.....	M632				M633				M634				M635				3.e.
f. Asset-backed securities.....	R832				R833				R834				R835				3.f.
g. Equities .....	M636				M637				M638				M639				3.g.
h. Other.....	M640				M641				M642				M643				3.h.
4. Other Financing Activity, Securities Borrowed																	
a. U.S. Treasury securities (excluding TIPS) .....	M644				M645				M646				M647				4.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS) .....	M648				M649				M650				M651				4.b.
c. Federal Agency and GSE Securities (excluding MBS) .....	M652				M653				M654				M655				4.c.
d. Federal Agency and GSE MBS .....	M656				M657				M658				M659				4.d.
e. Corporate Debt.....	M660				M661				M662				M663				4.e.
f. Asset-backed securities.....	R836				R837				R838				R839				4.f.
g. Equities .....	M664				M665				M666				M667				4.g.
h. Other.....	M668				M669				M670				M671				4.h.
5. Total (lines 1-4) .....	M672				M673				M674				M675				5.
	Fails to Receive 1				Fails to Deliver 2												
6. Aggregate Fails																	
a. U.S. Treasury securities (excluding TIPS) .....	M676				M677												6.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS) .....	M678				M679												6.b.
c. Federal agency and GSE Securities (excluding MBS).....	M680				M681												6.c.
d. Federal agency and GSE MBS .....	M682				M683												6.d.
e. Other MBS .....	M684				M685												6.e.
f. Corporate securities .....	M686				M687												6.f.
7. Total (line 6) .....	M688				M689												7.

## Weekly Report of Dealer Financing and Fails—Continued

**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)

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

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.

Dollar Amounts in Millions at Par Value																
Security		Cumulative Outright Transactions		Net Settled Position	Gross Financing								Fails		FRBNY Security ID	
					Securities In				Securities Out							
		Maturity	Rate		With Interdealer Broker	With Others	Specific Transactions		General		Specific Transactions		General			to Receive
1		2	3	4	5	6	7	8	9	10	11	12	13	14	15	
GSSI	1962	8801	M695	M696	M697	M698	M699	M700	M701	M702	M703	M704	M705	M706	M707	M694
1																2
2																3
3																5
4																7
5																10
6																30
7																55
8																60
9																80
10																102
Total																

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.

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

**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)

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.

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.

Dollar Amounts in Millions at Par Value																
Security		Cumulative Outright Transactions			Net Settled Position	Gross Financing								Fails		FRBNY Security ID
		With Interdealer Broker	With Others	Securities In				Securities Out								
				Maturity		Rate	Specific Transactions	General		Specific Transactions	General		to Receive	to Deliver		
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		
GSSD	1962	8801	M695	M696	M697	M698	M699	M700	M701	M702	M703	M704	M705	M706	M707	M694
1																
2																
3																
4																
5																
6																
7																
8																
9																
10																
Total																

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.

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.

## Daily Report of Specific Issues—Continued

**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)

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

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.

Dollar Amounts in Millions at Par Value							
	Security		Net Outright Positions	Net Forward Financing Commitments	Cumulative Outright Transactions		FRBNY Security ID
	Maturity	Rate			Purchases	Sales	
	1		2	3	4	5	6
GSWI	1962	8801	M690	M691	M692	M693	M694
1							
2							
3							
4							
5							
6							
7							
8							
9							
Total							

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)

Board of Governors of the Federal Reserve System



# Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class A—FR 2004FA

As of close of trading on: \_\_\_\_\_  
 Month / Day / Year

For the settlement month of: \_\_\_\_\_  
 Month

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.

Dollar Amounts in Millions	FNMA								FHLMC								
	Fails to receive 1				Fails to deliver 2				Fails to receive 3				Fails to deliver 4				
	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	
1. 30-year federal agency and GSE pass-through MBS fails																	
a. <2.5% .....	R841				R842				R843				R844				1.a.
b. 2.5% .....	R845				R846				R847				R848				1.b.
c. 3.0% .....	R849				R850				R851				R852				1.c.
d. 3.5% .....	R853				R854				R855				R856				1.d.
e. 4.0% .....	R857				R858				R859				R860				1.e.
f. 4.5% .....	R861				R862				R863				R864				1.f.
g. 5.0% .....	R865				R866				R867				R868				1.g.
h. 5.5% .....	R869				R870				R871				R872				1.h.
i. 6.0% .....	R873				R874				R875				R876				1.i.
j. >6.0%.....	R877				R878				R879				R880				1.j.
2. Total (line 1) .....	R881				R882				R883				R884				2.
	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% .....	R885				R886				R887				R888				3.a.
b. 2.5% .....	R889				R890				R891				R892				3.b.
c. 3.0% .....	R893				R894				R895				R896				3.c.
d. 3.5% .....	R897				R898				R899				R900				3.d.
e. 4.0% .....	R901				R902				R903				R904				3.e.
f. 4.5% .....	R905				R906				R907				R908				3.f.
g. 5.0% .....	R909				R910				R911				R912				3.g.
h. 5.5% .....	R913				R914				R915				R916				3.h.
i. 6.0% .....	R917				R918				R919				R920				3.i.
j. >6.0%.....	R921				R922				R923				R924				3.j.
4. Total (line 3) .....	R925				R926				R927				R928				4.

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: Class A—Continued

**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)

Board of Governors of the Federal Reserve System



# Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class B—FR 2004FB

As of close of trading on: \_\_\_\_\_  
 Month / Day / Year

For the settlement month of: \_\_\_\_\_  
 Month

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.

Dollar Amounts in Millions	FNMA								FHLMC								
	Fails to receive 1				Fails to deliver 2				Fails to receive 3				Fails to deliver 4				
	GSFB	Tril	Bil	Mil	GSFB	Tril	Bil	Mil	GSFB	Tril	Bil	Mil	GSFB	Tril	Bil	Mil	
1. 15-year federal agency and GSE pass-through MBS fails																	
a. <2.0% .....	R930				R931				R932				R933				1.a.
b. 2.0% .....	R934				R935				R936				R937				1.b.
c. 2.5% .....	R938				R939				R940				R941				1.c.
d. 3.0% .....	R942				R943				R944				R945				1.d.
e. 3.5% .....	R946				R947				R948				R949				1.e.
f. 4.0% .....	R950				R951				R952				R953				1.f.
g. 4.5% .....	R954				R955				R956				R957				1.g.
h. 5.0% .....	R958				R959				R960				R961				1.h.
i. 5.5% .....	R962				R963				R964				R965				1.i.
j. >5.5%.....	R966				R967				R968				R969				1.j.
2. Total (line 1) .....	R970				R971				R972				R973				2.
	Outright 1				Dollar Roll 2				Outright 3				Dollar Roll 4				
3. 15-year federal agency and GSE pass-through MBS transaction volumes																	
a. <2.0% .....	R974				R975				R976				R977				3.a.
b. 2.0% .....	R978				R979				R980				R981				3.b.
c. 2.5% .....	R982				R983				R984				R985				3.c.
d. 3.0% .....	R986				R987				R988				R989				3.d.
e. 3.5% .....	R990				R991				R992				R993				3.e.
f. 4.0% .....	R994				R995				R996				R997				3.f.
g. 4.5% .....	R998				R999				S001				S002				3.g.
h. 5.0% .....	S003				S004				S005				S006				3.h.
i. 5.5% .....	S007				S008				S009				S010				3.i.
j. >5.5%.....	S011				S012				S013				S014				3.j.
4. Total (line 3) .....	S015				S016				S017				S018				4.

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: Class B—Continued

**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)



Board of Governors of the Federal Reserve System



# Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class C—FR 2004FC

As of close of trading on: \_\_\_\_\_  
 Month / Day / Year

For the settlement month of: \_\_\_\_\_  
 Month

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.

		GNMA								
		Fails to receive 1				Fails to deliver 2				
		GSFC	Tril	Bil	Mil	GSFC	Tril	Bil	Mil	
Dollar Amounts in Millions										
1.	30-year GNMA pass-through MBS fails									
	a. <2.5% .....	S020				S021				1.a.
	b. 2.5% .....	S022				S023				1.b.
	c. 3.0% .....	S024				S025				1.c.
	d. 3.5% .....	S026				S027				1.d.
	e. 4.0% .....	S028				S029				1.e.
	f. 4.5% .....	S030				S031				1.f.
	g. 5.0% .....	S032				S033				1.g.
	h. 5.5% .....	S034				S035				1.h.
	i. 6.0% .....	S036				S037				1.i.
	j. >6.0%.....	S038				S039				1.j.
2.	Total (line 1) .....	S040				S041				2.
		Outright 1				Dollar Roll 2				
3.	30-year GNMA transaction volumes									
	a. <2.5% .....	S042				S043				3.a.
	b. 2.5% .....	S044				S045				3.b.
	c. 3.0% .....	S046				S047				3.c.
	d. 3.5% .....	S048				S049				3.d.
	e. 4.0% .....	S050				S051				3.e.
	f. 4.5% .....	S052				S053				3.f.
	g. 5.0% .....	S054				S055				3.g.
	h. 5.5% .....	S056				S057				3.h.
	i. 6.0% .....	S058				S059				3.i.
	j. >6.0%.....	S060				S061				3.j.
4.	Total (line 3) .....	S062				S063				4.

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: Class C—Continued

**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)

Board of Governors of the Federal Reserve System



# Settlement Cycle Report of Dealer Fails and Transaction Volumes—FR 2004FM

As of close of trading on: \_\_\_\_\_  
 Month / Day / Year

For the settlement month of: \_\_\_\_\_  
 Month

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.

Dollar Amounts in Millions	FNMA								FHLMC								GNMA								
	Fails to receive 1				Fails to deliver 2				Fails to receive 3				Fails to deliver 4				Fails to receive 5				Fails to deliver 6				
	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	
1. 30-year federal agency and GSE pass-through MBS fails																									
a. <2.5% .....	S065				S066				S067				S068				S069				S070				1.a.
b. 2.5% .....	S071				S072				S073				S074				S075				S076				1.b.
c. 3.0% .....	S077				S078				S079				S080				S081				S082				1.c.
d. 3.5% .....	S083				S084				S085				S086				S087				S088				1.d.
e. 4.0% .....	S089				S090				S091				S092				S093				S094				1.e.
f. 4.5% .....	S095				S096				S097				S098				S099				S100				1.f.
g. 5.0% .....	S101				S102				S103				S104				S105				S106				1.g.
h. 5.5% .....	S107				S108				S109				S110				S111				S112				1.h.
i. 6.0% .....	S113				S114				S115				S116				S117				S118				1.i.
j. >6.0% .....	S119				S120				S121				S122				S123				S124				1.j.
2. Total (line 1) .....	S125				S126				S127				S128				S129				S130				2.

Public reporting burden for this information collection is estimated to average 1.5 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.

## Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

Dollar Amounts in Millions	FNMA								FHLMC								GNMA								
	Outright 1				Dollar Roll 2				Outright 3				Dollar Roll 4				Outright 5				Dollar Roll 6				
	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	
3. 30-year federal agency and GSE pass-through MBS transaction volumes																									
a. <2.5% .....	S131				S132				S133				S134				S135				S136				3.a.
b. 2.5% .....	S137				S138				S139				S140				S141				S142				3.b.
c. 3.0% .....	S143				S144				S145				S146				S147				S148				3.c.
d. 3.5% .....	S149				S150				S151				S152				S153				S154				3.d.
e. 4.0% .....	S155				S156				S157				S158				S159				S160				3.e.
f. 4.5% .....	S161				S162				S163				S164				S165				S166				3.f.
g. 5.0% .....	S167				S168				S169				S170				S171				S172				3.g.
h. 5.5% .....	S173				S174				S175				S176				S177				S178				3.h.
i. 6.0% .....	S179				S180				S181				S182				S183				S184				3.i.
j. >6.0%.....	S185				S186				S187				S188				S189				S190				3.j.
4. Total (line 3) .....	S191				S192				S193				S194				S195				S196				4.
	Fails to receive 1				Fails to deliver 2				Fails to receive 3				Fails to deliver 4												
5. 15-year federal agency and GSE pass-through MBS fails																									
a. <2.0% .....	S197				S198				S199				S200												5.a.
b. 2.0% .....	S201				S202				S203				S204												5.b.
c. 2.5% .....	S205				S206				S207				S208												5.c.
d. 3.0% .....	S209				S210				S211				S212												5.d.
e. 3.5% .....	S213				S214				S215				S216												5.e.
f. 4.0% .....	S217				S218				S219				S220												5.f.
g. 4.5% .....	S221				S222				S223				S224												5.g.
h. 5.0% .....	S225				S226				S227				S228												5.h.
i. 5.5% .....	S229				S230				S231				S232												5.i.
j. >5.5%.....	S233				S234				S235				S236												5.j.
6. Total (line 5) .....	S237				S238				S239				S240												6.

## Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

Dollar Amounts in Millions	FNMA								FHLMC								
	Outright 1				Dollar Roll 2				Outright 3				Dollar Roll 4				
	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	
7. 15-year federal agency and GSE pass-through MBS transaction volumes																	
a. <2.0% .....	S241				S242				S243				S244				7.a.
b. 2.0% .....	S245				S246				S247				S248				7.b.
c. 2.5% .....	S249				S250				S251				S252				7.c.
d. 3.0% .....	S253				S254				S255				S256				7.d.
e. 3.5% .....	S257				S258				S259				S260				7.e.
f. 4.0% .....	S261				S262				S263				S264				7.f.
g. 4.5% .....	S265				S266				S267				S268				7.g.
h. 5.0% .....	S269				S270				S271				S272				7.h.
i. 5.5% .....	S273				S274				S275				S276				7.i.
j. >5.5%.....	S277				S278				S279				S280				7.j.
8. Total (line 7) .....	S281				S282				S283				S284				8.

## Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

**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)