

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 Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly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 | | | | |
| Dollar Amounts in Millions at Market Value | | GSWA | Tril | Bil | Mil | GSWA | Tril | Bil | Mil | |
| 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 than 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. |
| 6. State and Municipal Government Obligations | | | | | | | | | |
| 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. |
| 7. Asset-backed Securities | | | | | | | | | |
| 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. |
| 8. Total (lines 1 through 7)..... | M496 | | | | M497 | | | | 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)

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.

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| | 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. |

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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. |

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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, _____
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| | 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 | | | | | | | | | | | | | | | | | |
| 1. Repurchase Agreements | | | | | | | | | | | | | | | | | |
| 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. |
| 2. Reverse Repurchase Agreements | | | | | | | | | | | | | | | | | |
| 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. |

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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:

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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

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| Dollar Amounts in Millions at Par Value | | | | | | | | | | | | | | | | | | |
|---|----------|------|------|------|----------------------------------|------|----------------------|-----------------------|------|---------|------|-----------------------|------|-------|------|-------------------|---------|--|
| Security | Maturity | | Rate | | Cumulative Outright Transactions | | Net Settled Position | Gross Financing | | | | | | Fails | | FRBNY Security ID | | |
| | | | | | | | | Securities In | | | | Securities Out | | | | | | |
| | | | | | | | | Specific Transactions | | General | | Specific Transactions | | | | | General | |
| | | | | | | | | | | | | | | | | | | |
| | 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.

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.

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

| 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 | 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.

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.

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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.

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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

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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.

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| | | 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. |

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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

Comments:

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

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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

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publicly disclosed. Aggregate data derived from these reports that are published or otherwise publicly disclosed will not reveal the identity of any individual primary dealer. If it should be determined subsequently that any information collected on these reports must be released, primary dealers will be notified. The Federal Reserve may not conduct or sponsor, and an organization is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

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| 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)