

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 Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly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

Dollar Amounts in Millions at Market Value	Outright Positions				
	Long 1		Short 2		
	GSWA	Amount	GSWA	Amount	
<b>1. U.S. Treasury securities (excluding TIPS)</b>					
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.
<b>2. U.S. Treasury Inflation-Protected Securities (TIPS)</b>					
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.
<b>3. Federal Agency and GSE Securities (excluding MBS)</b>					
a. Discount notes .....	M460		M461		3.a.
b. Coupons .....	M462		M463		3.b.
<b>4. Mortgage-backed Securities</b>					
<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.
<b>5. Corporate Securities</b>					
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 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	Amount	GSWA	Amount	
<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.
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.

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		
Dollar Amounts in Millions at Principal Value		GSWB	Amount	GSWB	Amount	
<b>1. U.S. Treasury securities (excluding TIPS)</b>						
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.
<b>2. U.S. Treasury Inflation-Protected Securities (TIPS)</b>						
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.
<b>3. Federal Agency and GSE Securities (excluding MBS)</b>						
a.	Discount notes.....	M520		M521		3.a.
b.	Coupons.....	M522		M523		3.b.
<b>4. Mortgage-backed Securities</b>						
<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.
<b>5. Corporate Securities</b>						
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	Amount	GSWB	Amount	
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		
	Dollar Amounts in Millions								
	GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount	
<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		
	GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount	
Dollar Amounts in Millions									
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			Gross Financing										Fails		FRBNY Security ID
					Securities In					Securities Out							
		Maturity	Rate	With Interdealer Broker	With Others	Net Settled Position	Specific Transactions		General			Specific Transactions		General			
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	
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
						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.

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

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 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							

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

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	Amount	GSFA	Amount	GSFA	Amount	GSFA	Amount	
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	Amount	GSFB	Amount	GSFB	Amount	GSFB	Amount	
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

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

7.a.  
7.b.  
7.c.  
7.d.  
7.e.  
7.f.  
7.g.  
7.h.  
7.i.  
7.j.  
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

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)