FR 2004A OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 2

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



#### Weekly Report of Dealer Positions—FR 2004A

As of close of trading on Wednesday,	
	Month / Day / Year

The FR 2004 reports are authorized by law (12 U.S.C. §§ 225a, 263c, 353-359, and 391). These reports are required to obtain the benefit of primary dealer status.

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41.0		7			
-11. Coupons due in more than 21 years		Long 1		Short 2	
Dollar Amounts in Millions at Market Value	GSWA	Amount	GSWA	Amount	
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 but less than or equal	M450		M451		1.h.
2. U.S. Treasury Inflation-Protected Securities (TIPS) to 21 years					
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.
Mortgage-backed Securities					
Federal Agency and GSE MBS					
Federal Agency and GSE Residential Pass-through MBS	M464		M465		4.a. L
C. All Other Federal Agency and GSE Residential MBS			M467		4.b.c
d. Federal Agency and GSE CMBS	M468		M469		4.000
Non-Agency MBS			-		
e. 🖈 Non-Agency Residential MBS	M470		M471		4.00
f. e. Other CMBS	M472		M473		4.00
5. Corporate Securities					
a. Commercial paper	M474		M475		5.a.
Investment grade bonds, notes, and debentures					
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			R783		5.c.
d. Due in more than 5 years but less than or equal to 10 years		, manage 41	R785		5.d.
e. Due in more than 10 years			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.

a.TBAs

12/2017

b. Specified Pools

# Weekly Report of Dealer Positions—Continued

		Outright Positions						
		Long		Short				
Dollar Amounts in Millions at Market Va	lue GSWA	Amount	GSWA	2 Amount				
Below investment grade bonds, notes, and debentures		, unount	WW	Amount				
f. Due in less than or equal to 13 months	R788		R789					
g. Due in more that 13 months but less than or equal to 5 years	R790		R791					
n. Due in more than 5 years but less than or equal to 10 years	R792		R793					
Due in more than 10 years	R794		R795					
o. State and Municipal Government Obligations			11,00					
a. Due in less than or equal to 13 months	M482		M483					
b. Due in more than 13 months but less than or equal to 5 years	R796		R797					
c. Due in more than 5 years but less than or equal to 10 years	R798		R799					
d. Due in more than 10 years	R800		R801					
e. Variable-rate demand notes	M486		M487					
7. Asset-backed Securities								
a. Credit card-backed securities	M488		M489					
b. Student loan-backed securities	M490		M491					
c. Automobile loan-backed securities.	M492		M493					
d. Other asset-backed securities	M494		M495					
8. Total (lines 1 through 7)	M496		M497					
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York  33 Liberty Street	Name of Preparer							
Joy Vork NV 10045	Area Code / Phone Number							
FAX: (212) 720-5030 or (646) 720-5030								
	Dealer Name							
Comments:								
To the best of my knowledge, the report has been propored in conformity with	H- Control							
To the best of my knowledge, the report has been prepared in conformity with New York and is accurate. I am responsible for the internal controls over the recontrols are effective. These internal controls are effective.	norting of the	a data in this	20 10 - 1   1 - 1	L 11 11 1 1 1				
controls are effective. These internal continues are (1) designed to engline the ac	curacy of the	0 data (2) ma	it I	1				
and (5) assessed regularly by management of the named	nstitution I a	area to rono	rt any mata	rial deficiencies				
meet member defined and any maccuracies in data already reported to the Fe	deral Reserv	e Bank of Ne	w York."					
lote: Dealers are only required to submit a copy of this attestation with the las	as-of date c	of each year.						
lame Title								
ignature Date (MM/								
Date (WWW)								

FR 2004B OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 2

Board of Governors of the Federal Reserve System



# Weekly Report of Cumulative Dealer Transactions—FR 2004B

As of close of trading 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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	4: 0	Cı	umulative Outrig	ht Trans	actions
	Ii. Coupons due in more than 21 years		ter-dealer okers 1	W	fith Others 2
	Dollar Amounts in Millions at Principal Value	GSWB	Amount (	GSV/B	Amount
1.	U.S. Treasury securities (excluding TIPS)				
	a. Bills	M498	N	M499	1.a
	b. Floating-rate notes (FRNs)	R802	F	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	I N	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.I. 1.g
>	h. Coupons due in more than 11 years but less than or equal	M510		И511	1.9 1.h
2.	U.S. Treasury Inflation-Protected Securities (TIPS) to 21 years				1.11
	a. TIPS due in less than or equal to 2 years	M512	1	<i>M</i> 513	2.a
	b. TIPS due in more than 2 years but less than or equal to 6 years	M514		<i>I</i> 515	2.a
	c. TIPS due in more than 6 years but less than or equal to 11 years	M516		<i>1</i> 517	2.c.
	d. TIPS due in more than 11 years	M518		<i>1</i> 519	2.d
3.	Federal Agency and GSE Securities (excluding MBS)				2.0
		M520	N	<i>1</i> 521	3.a
	b. Coupons	M522	N	1523	3.b
1.	Mortgage-backed Securities				3.0
	Federal Agency and GSE MBS		A-24		
-	Federal Agency and GSE Residential Pass-through MBS				
-	a. Cash transactions	M524	N	1525	4.a.
>	b. Dollar roll transactions	M526		1527	4.a. 4.b.
,0	All Other Federal Agency and GSE Residential MBS	M528		1529	4.0.
	Federal Agency and GSE CMBS	M530		1531	4.2
	Non-Agency MBS				4.4.
	Non-Agency Residential MBS	M532	N	1533	1 ~
•	Other CMBS	M534		1535	4,9. 4,7.
	Corporate Securities				4.7.
	a. Commercial paper	M536	IV.	1537	5.a.
	Investment grade bonds, notes, and debentures		· ·		5.a.
	b. Due in less than or equal to 13 months	M538	N	1539	5.b.
	c. Due in more than 13 months but less than or equal to 5 years	R804		805	5.D. 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 (7100-0003), Washington, DC 20503.

(7100-0003), Washington, DC 20503.

C. Specified Pools Cash transactions

d. Specified Pools Dollar roll transactions

12/2017

# Weekly Report of Cumulative Dealer Transactions—Continued

		Cumulative Or	utright Trans	sactions				
		Inter-dealer Brokers 1	V	Vith Others 2				
Dollar Amounts in Millions at Principal Value	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			
Below investment grade bonds, notes, and debentures					- 0.0			
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					J 0.1.			
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					0.6.			
a. Credit card-backed securities	M550		M551		7.a.			
b. Student loan-backed securities	M552		M553		7.a. 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	parer		this report	should be dire	ected:			
	Dealer Name							
Comments:								
"To the best of my knowledge, the report has been prepared in conformity with th New York and is accurate. I am responsible for the internal controls over the report controls are effective. These internal controls are (1) designed to ensure the accurate or compliance staff, and (3) assessed regularly by management of the named instance internal controls and any inaccuracies in data already reported to the Feder Note: Dealers are only required to submit a copy of this attestation with the last a	orting of th uracy of th stitution. I ral Reserv	e data in this nis data, (2) m agree to repo ve Bank of Ne	report and onitored a	believe that the	nese			
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

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-Tonor applied to good and and and

. Federal agency and GSE CMBS	Overnigh	nt and Continuing 1		Agreements (less than 30 days)	l'emir	or greater)		Total -4 22
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount
Repurchase Agreements								
a. U.S. Treasury securities (excluding TIPS)	M560		M561		M562		M563	
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M564		M565		M566		M567	
c. Federal Agency and GSE Securities (excluding MBS)	M568		M569		M570		M571	
d. Federal Agency and GSE MBS	M572		M573		M574		M575	
e: Corporate Debt. The Kesidentia	M576		M577		M578		M579	
-f. Asset-backed securities	R824		R825		R826		R827	
g. Equities	M580		M581		M582		M583	
h. Other	M584		M585		M586		M587	
Reverse Repurchase Agreements								
a. U.S. Treasury securities (excluding TIPS)	M588		M589		M590		M591	
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M592		M593		M594		M595	
	M596		M597		M598		M599	
			M601		M602		M603	
d. Federal Agency and GSE MBS	M604		M605		M606		M607	
f. Asset-backed securities	R828		R829		R830		R831	
	M608	1	VI609		VI610		M611	
g. Equico	M612	1	M613	li li	M614		M615	***************************************

-e. Federal agency and GSE CMBS 3. Total (lines 1-2)

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

e, Federal agency and 65E CMBS	Overnig	ht and Continuing 1	Term /	Agreements (less nan 30 days) 2	Term /	Agreements (30 days or greater) 3	5	Total 4	
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount	١,
4 3. Other Financing Activity, Securities Lent			B. C.						1
U.S. Treasury securities (excluding TIPS)	M616		M617		M618		M619		43.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M620		M621		M622		M623		43.b.
c. Federal Agency and GSE Securities (excluding MBS)	M624		M625		M626		M627		43.c.
d. Federal Agency and GSE MBS	M628		M629		M630		M631		4.3.d.
f. e. Corporate Debt	M632		M633		M634		M635	A	4 3.e. +
A. Asset-backed securities	R832		R833		R834		R835		43.4.9
h. g. Equities	M636		M637		M638		M639		43.g.h
In Ar. Other	M640		M641		M642		M643		43.hr.
4. Other Financing Activity, Securities Borrowed									- 40 July
a. U.S. Treasury securities (excluding TIPS)	M644		M645		M646		M647		5.4.a.
	M648		M649		M650		M651		54.b.
c. Federal Agency and GSE Securities (excluding MBS)	M652		M653		M654		M655		54.c.
d. Federal Agency and GSE MBS	M656		M657		M658		M659		5.4.d. ¿
f. e. Corporate Debt Residential	M660		M661		M662		M663		54.e. f
4. Asset-backed securities	R836		R837		R838		R839		54.5.2
n. g. Equities	M664		M665		M666		M667		54.g.b
1. At. Other	M668		M669	/ 3	M670		M671		54.h.
75. Total (lines 1-4)	M672	I	M673		V1674		M675		5.
e. Federal agency and GSE CMBS	Fails	to Receive	Fail	s to Deliver					6.
,6. Aggregate Fails				PARAGE NO.					
	M676	l l	1677						7 6.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)		N	1679					_	6.b.
c. Federal agency and GSE Securities (excluding MBS)	M680	N	1681					_	6.c.
d. Federal agency and GSE MBS	M682	N	1683					_	6.d.
e. Other MBS	M684	N	1685					_	6.e.
f. Corporate securities	M686	N	1687					-	6.f.
イ. Total (line 6)	M688	N	1689					5	7.

# Weekly Report of Dealer Financing and Fails—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045	Name of Preparer  Area Code / Phone Number
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name
Comments:	
are internal certains over the reporting of the data in this report	conformity with the instructions issued by the Federal Reserve Bank of New York and is accurate. I am responsible for and believe that these controls are effective. These internal controls are (1) designed to ensure the accuracy of this and (3) assessed regularly by management of the named institution. I agree to report any material deficiencies in orted to the Federal Reserve Bank of New York."
Name	Title
Signature	Date (MM/DD/YYYY)

FR 2004SI OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 2

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



## Weekly Report of Specific Issues—FR 2004SI

As of close of trading on Wednesday,	
	Month / Day / Year

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			Cumulative	Outright		Gross Financing					Gross Financing								
			Transa	ctions			Secur	ities In			Securit	ies Out							
	Sec	urity	With			Specific Tra	ansactions	Gen	eral	Specific Tra	ansactions	Gen	eral	Fa	Fails				
	Maturity	Rate	Interdealer Broker	With Others	Net Settled Position	ON/Open	Term	ON/Open	Term	ON/Open	Term	ON/Open	Term	to Receive	to Deliver	FRBNY Security ID			
			2	3	4	5	6	7	8	9	10	11	12	13	14	15	1 m		
GSSI	1962	8801	M695	M696	M697	M698	M699	M700	M701	M702	M703	M704	M705	M706	M707	M694	1. da		
1																2	2. On		
2																3	3.		
3																5	4.		
4																7	5.		
5																10	6		
6																30	7.		
7																55	8.		
8																60	9.		
9																80	10.		
10																102			
otal																	11, 4		

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:	Person to whom questions about this report should be directed:
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045	Name of Preparer  Area Code / Phone Number
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name
Comments:	
the internal controls over the reporting of the data in this report a	onformity with the instructions issued by the Federal Reserve Bank of New York and is accurate. I am responsible for nd believe that these controls are effective. These internal controls are (1) designed to ensure the accuracy of this nd (3) assessed regularly by management of the named institution. I agree to report any material deficiencies in rted to the Federal Reserve Bank of New York."
Note: Dealers are only required to submit a copy of this attestation	n with the last as-of date of each year.
Name	Title
Signature	Date (MM/DD/YYYY)

FR 2004SD OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 2

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



## Daily Report of Specific Issues—FR 2004SD

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

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							Dollar A	Amounts in M	lillions at I	Par Value																				
			Cumulative Outright Transactions		Cumulative Outright		Cumulative Outright		Cumulative Outrigh		Cumulative Outright		Cumulative Outright		Cumulative Outright		Cumulative Outright						Gross	Financing						
	0 "						Securities In			Securities Out																				
	Security		Security With			Specific Transactions		General		Specific Transactions		General		Fails																
	Maturity	Rate	Interdealer Broker	With Others	Net Settled Position	ON/Open	Term	ON/Open	Term	ON/Open	Term	ON/Open	Term		FRBNY Security to Deliver ID															
0000	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																111001														
2																														
3																														
4																														
5																														
6																														
7																-														
8																														
9																														
10												-																		
Total																														

adda

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

## Daily Report of Specific Issues—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:	
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York 33 Liberty Street New York, NY 10045	Name of Preparer  Area Code / Phone Number	
FAX: (212) 720-5030 or (646) 720-5030	Area Code / Prione Number	
FAX. (212) 720-3030 01 (646) 720-3030	Dealer Name	
Comments:		
the internal controls over the reporting of the data in this report as		his
Name	Title	
Signature	Date (MM/DD/YYYY)	

FR 2004WI OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 1

Board of Governors of the Federal Reserve System



Signature

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

AS OF CIOSE	of trading on:	Month / Day / Yea	25						
263c, 353-350 benefit of prim Individual prim the Freedom	9, and 391). The pary dealer status nary dealer data of Information A	se reports are i s. are regarded Act and are tre	(12 U.S.C. §§ 22 required to obtain as confidential unated as such by	the published tity of an subseque be releas	or otherwise puby y individual primently that any infor ed, primary deale	olicly disclosed wary dealer. If it is mation collected rs will be notified	hese reports that rill not reveal the ic should be determi on these reports many . The Federal Rese ization is not requ		
on the FR 200	rve System. Indi 14 reports will no	ividual primary t be published	dealer data repor or otherwise public	ted to respon	d to, a collection d OMB control nu	of information ur	nless it displays a		
			Dollar Am	nounts in Millions at	Par Value				
	Seci	urity		The state of the s	Cumulative Outri	aht Transportions			
	Maturity	Rate	Net Outright Positions	Net Forward Financing Commitments	Purchases	Sales	FRBNY		
	1	1	2	3	4	5	Security ID		
GSWI	1962	8801	M690	M691	M692	M693	6 M694		
11					INICOZ	10093	101094		
2									
3									
4									
5									
6									
7									
8									
9									
Total							<		
overnment S		Statistics Unit	s day to:	Name of Pre		about this report	should be directed		
AX: (212) 72	0-5030 or (646) 7	720-5030							
Comments:				Dealer Name	Dealer Name				
omments.									
ontrols are ef r compliance nese internal	fective. These in staff, and (3) ass controls and any	ternal controls sessed regulari inaccuracies in	are (1) designed t y by managemen n data already rep	trois over the rep to ensure the acc t of the named in ported to the Fede	orting of the data uracy of this data stitution. Lagree t	in this report and , (2) monitored a o report any mate of New York."	ral Reserve Bank o believe that these nd reviewed by aud erial deficiencies in		
loto: Doalore	are only required	to submit a co	ppy of this attestat	ion with the last	s-of date of each	Vear			

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.

Date (MM/DD/YYYY)

FR 2004FA OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 2

#### 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	f:
	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.

			FNMA / F	HLMC UMBS		F	HLMC (1	Jon-UMBS
Dollar Amazunta in Milli		Fails to receive		Fails to deliver 2		Fails to receive 3		Fails to deliver
Dollar Amounts in Millions  30-year federal agency and	GSFA	Amount	GSFA	Amount	GSFA	Amount	GSFA	Amount
GSE pass-through MBS fails								
a. <2.5%	R841		R842		R843		R844	
b. 2.5%	R845		R846		R847		R848	
c. 3.0%	R849		R850		R851		R852	
d. 3.5%	R853		R854		R855		R856	
e. 4.0%	R857		R858		R859		R860	
f. 4.5%	R861		R862		R863		R864	
g. 5.0%	R865		R866		R867		R868	
h. 5.5%	R869		R870		R871	110000000000000000000000000000000000000	R872	
i. 6.0%	R873		R874		R875		R876	
j. >6.0%	R877		R878		R879		R880	
Total (line 1)	R881		R882		R883		R884	
		Outright 1		Dollar Roll 2		Outright 3		Pollar Roll
30-year federal agency and GSE pass-through MBS transaction volumes				_		3		4
a. <2.5%	R885		R886		R887		R888	
b. 2.5%	R889		R890		R891		R892	
c. 3.0%	R893		R894		R895		R896	
d. 3.5%	R897		R898		R899		R900	
e. 4.0%	R901		R902		R903		R904	
f. 4.5%	R905		R906		R907		R908	
	R909		R910		R911		R912	
	R913		R914		R915		R916	
	R917		R918		R919		R920	
j. >6.0%[	R921		R922		R923		R924	
Total (line 3)	R925		R926		R927		R924	

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 reduction. Project (7100-0003), Washington, DC 20503.

FR 2004FA Page 2 of 2

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

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York	report should be directed:
33 Liberty Street New York, NY 10045	Name of Preparer
FAX: (212) 720-5030 or (646) 720-5030	Area Code / Phone Number
Comments:	Dealer Name
"To the best of my knowledge, the report has been prepared in confo New York and is accurate. I am responsible for the internal controls of controls are effective. These internal controls are (1) designed to ensor compliance staff, and (3) assessed regularly by management of the these internal controls and any inaccuracies in data already reported	sure the accuracy of this data in this report and believe that these sure the accuracy of this data, (2) monitored and reviewed by audit the named institution. I agree to report any material deficiencies in to the Federal Reserve Bank of New York."
Note: Dealers are only required to submit a copy of this attestation w	ith the last as-of date of each year.
Name	Title
Signature	Date (MM/DD/YYYY)

FR 2004FB OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 2

## 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:	
For the settlement month	Month / Day / Year
	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.

	Fails to Fails to						HLMC (N	JON-UMBS
Dollar Amounts in Millions	receive 1			Fails to deliver 2		Fails to receive 3		Fails to deliver
1. 15-year federal agency and	GSFB	Amount	GSFB	Amount	GSFB	Amount	GSFB	Amount
GSE pass-through MBS fails								- IIII
a. <2.0%	R930		R931		R932		R933	
b. 2.0%	R934		R935		R936		R937	
c. 2.5%	R938		R939		R940		R941	
d. 3.0%			R943		R944		R945	
e. 3.5%	R946		R947		R948		R949	
f. 4.0%	R950		R951		R952		R953	
g. 4.5%	R954		R955		R956		R957	
h. 5.0%	R958		R959		R960		R961	
i. 5.5%	R962		R963		R964		R965	
j. >5.5%	R966		R967		R968		R969	
Total (line 1)	R970		R971		R972		R973	
	C	outright 1		ollar Roll		Outright 3		ollar Roll
15-year federal agency and GSE pass-through MBS transaction volumes						3		4
a. <2.0%	R974		R975		R976		R977	
b. 2.0%	R978		R979		R980		R977	
c. 2.5%	R982		R983		R984		R985	
d. 3.0%	R986		R987		R988		R985	
e. 3.5%	R990		R991		R992			
f. 4.0%	R994		R995		R996		R993	
g. 4.5%	R998		R999	100	S001		R997	
h. 5.0%	S003		S004		S005		S002	
i. 5.5%	S007		S008		S005 S009		S006	
	S011		S012		S009 S013		S010	
T . 1	S015		S016				S014	
			0010		S017		S018	

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.

FR 2004FB Page 2 of 2

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

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:					
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York	and report of real and and an extreme					
33 Liberty Street New York, NY 10045	Name of Preparer					
FAX: (212) 720-5030 or (646) 720-5030	Area Code / Phone Number					
	Dealer Name					
Comments:						
these internal controls and any inaccuracies in data already reporte	over the reporting of the data in this report and believe that these issure the accuracy of this data, (2) monitored and reviewed by audit the named institution. I agree to report any material deficiencies in d to the Federal Reserve Bank of New York."					
controls are effective. These internal controls are (1) designed to en	over the reporting of the data in this report and believe that these issure the accuracy of this data, (2) monitored and reviewed by audit the named institution. I agree to report any material deficiencies in d to the Federal Reserve Bank of New York."					
controls are effective. These internal controls are (1) designed to en or compliance staff, and (3) assessed regularly by management of these internal controls and any inaccuracies in data already reporte	over the reporting of the data in this report and believe that these issure the accuracy of this data, (2) monitored and reviewed by audit the named institution. I agree to report any material deficiencies in d to the Federal Reserve Bank of New York."					

FR 2004FC OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 1

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.

1	Fails to		
	receive 1		Fails to deliver 2
GSFC	Amount	GSFC	Amount
S020		S021	
S022		S023	
S024		S025	
S026		S027	
S028		S029	
S030		S031	
S032		S033	
S034		S035	
S036		S037	
S038		S039	
S040		S041	
C	Outright 1	D	ollar Roll 2
S042		5043	
S044			
S046			
S048			
S050			
S052			
S054			
S056			
	\$020   \$022   \$024   \$026   \$030   \$032   \$034   \$036   \$038   \$040   \$044   \$046   \$048   \$050   \$052   \$054	\$020 \$022 \$024 \$026 \$028 \$030 \$032 \$034 \$036 \$038 \$040 \$040 \$046 \$044 \$046 \$048 \$050 \$052 \$054 \$056 \$058 \$060	S020   S021     S022   S023     S024   S025     S026   S027     S028   S029     S030   S031     S032   S033     S034   S035     S036   S037     S038   S039     S040   S041     Dutright

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.

FR 2004FC Page 2 of 2

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

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:				
Government Securities Dealer Statistics Unit Federal Reserve Bank of New York					
33 Liberty Street	Name of Preparer				
New York, NY 10045	Area Code / Phone Number				
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name				
Comments					
"To the best of my knowledge, the report has been prepared in conformal New York and is accurate. I am responsible for the internal controls controls are effective. These internal controls are (1) designed to ensure or compliance staff, and (3) assessed regularly by management of the these internal controls and any inaccuracies in data already reported.	over the reporting of the data in this report and believe that these sure the accuracy of this data, (2) monitored and reviewed by audit ne named institution. I agree to report any material deficiencies in the tothe Federal Reserve Bank of New York."				
Note: Dealers are only required to submit a copy of this attestation w	vith the last as-of date of each year.				
Name	Title				
Signature	Date (MM/DD/YYYY)				

FR 2004FM OMB Number 7100-0003 Approval expires December 31, 2020 Page 1 of 4

#### 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.

	FNMA/FHLMC UMBS			FHLMC (Non-UMBS)				GNMA				
	Fails	to receive 1	Fai	ls to deliver 2	Fa	ils to receive 3		ls to deliver		s to receive	Fail	s to deliver
Dollar Amounts in Millions	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount
. 30-year federal agency												, milount
and GSE pass-through												
MBS fails												
a. <2.5%			S066		S067		S068		S069	The second secon	S070	
b. 2.5%			S072		S073		S074		S075		S076	
c. 3.0%			S078		S079		S080		S081		S082	
			S084		S085		S086		S087		S088	
	S089		S090		S091		S092		S093		S094	
f. 4.5%	S095		S096		S097		S098		S099		S100	
g. 5.0%	S101		S102		S103		S104		S105		S106	
	S107		S108		S109		S110		S111		S112	
A	S113		S114		S115		S116		S117		S118	
j. >6.0%	S119		S120		S121		S122		S123		S124	
. Total (line 1)	S125		S126		S127		S128		S129		S130	

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

		FNMA / FHLMC UM	IBS	HLMC (Non-UMBS	GNMA						
	Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4	Outright 5	Dollar Roll 6					
Dollar Amounts in Millions	GSFM Amount	GSFM Amount	GSFM Amount	GSFM Amount	GSFM Amount	GSFM Amount					
3. 30-year federal agency					, who are	Amount					
and GSE pass-through											
MBS transaction volumes											
a. <2.5%		S132	S133	S134	S135	S136					
b. 2.5%	S137	S138	S139	S140	S141	S142					
c. 3.0%	S143	S144	S145	S146	S147	S148					
d. 3.5%	S149	S150	S151	S152	S153	S154					
e. 4.0%	S155	S156	S157	S158	S159	S160					
f. 4.5%	S161	S162	S163	S164	S165	S166					
g. 5.0%	S167	S168	S169	S170	S171	S172					
h. 5.5%	S173	S174	S175	S176	S177	S178					
i. 6.0%	S179	S180	S181	S182	S183	S184					
j. >6.0%	S185	S186	S187	S188	S189	S190					
Total (line 3)	S191	S192	S193	S194	S195	S196					
	Fails to receive Fails to deliver		Fails to receive	Fails to deliver	0.00	[0130]					
15-year federal agency				7							
and GSE pass-through											
MBS fails											
a. <2.0%	S197	S198	S199	S200	-						
	S201	S202	S203	S204							
U. Z.U70											
	S205	I S206 I	182071	182081							
c. 2.5%	S205 S209	S206 S210	S207	S208							
c. 2.5%d. 3.0%	S209	S210	S211	S212							
c. 2.5%		S210 S214	S211 S215	S212 S216	-						
c. 2.5% d. 3.0% e. 3.5% f. 4.0%	\$209 \$213 \$217	S210 S214 S218	S211 S215 S219	S212 S216 S220	-						
c. 2.5% d. 3.0% e. 3.5% f. 4.0% g. 4.5%	S209 S213 S217 S221	S210 S214 S218 S222	S211 S215 S219 S223	S212 S216 S220 S224	-						
c. 2.5% d. 3.0% e. 3.5% f. 4.0% g. 4.5% h. 5.0%	\$209 \$213 \$217	S210 S214 S218 S222 S226	S211 S215 S219 S223 S227	S212 S216 S220 S224 S228							
c. 2.5% d. 3.0% e. 3.5% f. 4.0% g. 4.5% h. 5.0% i. 5.5%	S209 S213 S217 S221 S225	S210 S214 S218 S222	S211 S215 S219 S223	S212 S216 S220 S224							

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

				4				6
	FNMA/FHLMG UMBS				FHLMC (Non-UMBS)			
	Outright 1		Dollar Roll 2		Outright 3		Dollar Roll 4	
Dollar Amounts in Millions	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.d. 7.e.

> 7.f. 7.g.

7.h. 7.i.

7.j.

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

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