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 Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly disclosed.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	Amount	GSWA	Amount	
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 but less than or equal to 21 years	LF56		LF57		1.h.
i. Coupons due in more than 21 years	LF58		LF59		1.i.
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					
Federal Agency and GSE MBS					
Federal Agency and GSE Residential Pass-through MBS					
a. TBAs	MF98		MF96		4.a.
b. Specified Pools	MG00		MF99		4.b.
c. All Other Federal Agency and GSE Residential MBS	M466		M467		4.c.
d. Federal Agency and GSE CMBS	M468		M469		4.d.
Non-Agency MBS					
e. Non-Agency Residential MBS	M470		M471		4.e.
f. Other CMBS	M472		M473		4.f.

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 GSWA	Amount	Outright Positions Short 2 GSWA	Amount	
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	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.
Below investment grade bonds, notes, and debentures					
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:

Statistics Function
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 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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Dollar Amounts in Millions at Principal Value	Cumulative Outright Transactions: With Inter-dealer Brokers 1 — GSWB	Amount	Cumulative Outright Transactions: With Others 2 — GSWB	Amount	
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 but less than or equal to 21 years	LF60		LF61		1.h.
i. Coupons due in more than 21 years	LF62		LF63		1.i.
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					
Federal Agency and GSE MBS					
Federal Agency and GSE Residential Pass-through MBS					
a. TBA Cash transactions	MG01		MG02		4.a.
b. TBA Dollar roll transactions	MG03		MG04		4.b.
c. Specified Pools Cash transactions	MQ48		MQ49		4.c.
d. Specified Pools Dollar roll transactions	MQ50		MQ51		4.d.
e. All Other Federal Agency and GSE Residential MBS	M528		M529		4.e.
f. Federal Agency and GSE CMBS	M530		M531		4.f.
Non-Agency MBS					
g. Non-Agency Residential MBS	M532		M533		4.g.
h. Other CMBS	M534		M535		4.h.

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 (GSWB)	Amount	With Others 2 (GSWB)	Amount	
5. Corporate Securities					
a. Commercial paper	M536		M537		5.a.
Investment grade bonds, notes, and debentures					
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.
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					
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, ____________
Month / Day / Year

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	Uncleared Bilateral						
	Specified						
	Overnight and Continuing 1		Term Agreement (less than 30 days) 2		Term Agreement (30 days or greater) 3		
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	
1. Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MB62		MB63		MB64		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MB84		MB85		MB86		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC06		MC07		MC08		1.c.
d. Federal Agency and GSE Residential MBS	MC28		MC29		MC30		1.d.
e. Federal Agency and GSE CMBS	MC50		MC51		MC52		1.e.
f. Corporate Debt	MC72		MC73		MC74		1.f.
g. Asset-backed securities	MC94		MC95		MC96		1.g.
h. Equities	MD16		MD17		MD18		1.h.
i. Other	MD38		MD39		MD40		1.i.
2. Reverse Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MD60		MD61		MD62		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MD82		MD83		MD84		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME04		ME05		ME06		2.c.
d. Federal Agency and GSE Residential MBS	ME26		ME27		ME28		2.d.
e. Federal Agency and GSE CMBS	ME48		ME49		ME50		2.e.
f. Corporate Debt	ME70		ME71		ME72		2.f.
g. Asset-backed securities	ME92		ME93		ME94		2.g.
h. Equities	MF14		MF15		MF16		2.h.
i. Other	MF36		MF37		MF38		2.i.
3. Total (lines 1 – 2)	MF58		MF59		MF60		3.

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Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions	Uncleared Bilateral—Continued						
	General						
	Overnight and Continuing 4		Term Agreement (less than 30 days) 5		Term Agreement (30 days or greater) 6		
	GSCW	Amount	GSCW	Amount	GSCW	Amount	
1. Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MB65		MB66		MB67		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MB87		MB88		MB89		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC09		MC10		MC11		1.c.
d. Federal Agency and GSE Residential MBS	MC31		MC32		MC33		1.d.
e. Federal Agency and GSE CMBS	MC53		MC54		MC55		1.e.
f. Corporate Debt	MC75		MC76		MC77		1.f.
g. Asset-backed securities	MC97		MC98		MC99		1.g.
h. Equities	MD19		MD20		MD21		1.h.
i. Other	MD41		MD42		MD43		1.i.
2. Reverse Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MD63		MD64		MD65		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MD85		MD86		MD87		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME07		ME08		ME09		2.c.
d. Federal Agency and GSE Residential MBS	ME29		ME30		ME31		2.d.
e. Federal Agency and GSE CMBS	ME51		ME52		ME53		2.e.
f. Corporate Debt	ME73		ME74		ME75		2.f.
g. Asset-backed securities	ME95		ME96		ME97		2.g.
h. Equities	MF17		MF18		MF19		2.h.
i. Other	MF39		MF40		MF41		2.i.
3. Total (lines 1 – 2)	MF61		MF62		MF63		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions	Cleared Bilateral — Specified — Overnight and Continuing 7 — GSCW	Amount	Term Agreement (less than 30 days) 8 — GSCW	Amount	Term Agreement (30 days or greater) 9 — GSCW	Amount	
1. Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MB68		MB69		MB70		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MB90		MB91		MB92		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC12		MC13		MC14		1.c.
d. Federal Agency and GSE Residential MBS	MC34		MC35		MC36		1.d.
e. Federal Agency and GSE CMBS	MC56		MC57		MC58		1.e.
f. Corporate Debt	MC78		MC79		MC80		1.f.
g. Asset-backed securities	MD00		MD01		MD02		1.g.
h. Equities	MD22		MD23		MD24		1.h.
i. Other	MD44		MD45		MD46		1.i.
2. Reverse Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MD66		MD67		MD68		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MD88		MD89		MD90		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME10		ME11		ME12		2.c.
d. Federal Agency and GSE Residential MBS	ME32		ME33		ME34		2.d.
e. Federal Agency and GSE CMBS	ME54		ME55		ME56		2.e.
f. Corporate Debt	ME76		ME77		ME78		2.f.
g. Asset-backed securities	ME98		ME99		MF00		2.g.
h. Equities	MF20		MF21		MF22		2.h.
i. Other	MF42		MF43		MF44		2.i.
3. Total (lines 1 – 2)	MF64		MF65		MF66		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions	Cleared Bilateral—Continued: General: Overnight and Continuing 10 GSCW	Amount	Term Agreement (less than 30 days) 11 GSCW	Amount	Term Agreement (30 days or greater) 12 GSCW	Amount	
1. Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MB71		MB72		MB73		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MB93		MB94		MB95		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC15		MC16		MC17		1.c.
d. Federal Agency and GSE Residential MBS	MC37		MC38		MC39		1.d.
e. Federal Agency and GSE CMBS	MC59		MC60		MC61		1.e.
f. Corporate Debt	MC81		MC82		MC83		1.f.
g. Asset-backed securities	MD03		MD04		MD05		1.g.
h. Equities	MD25		MD26		MD27		1.h.
i. Other	MD47		MD48		MD49		1.i.
2. Reverse Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MD69		MD70		MD71		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MD91		MD92		MD93		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME13		ME14		ME15		2.c.
d. Federal Agency and GSE Residential MBS	ME35		ME36		ME37		2.d.
e. Federal Agency and GSE CMBS	ME57		ME58		ME59		2.e.
f. Corporate Debt	ME79		ME80		ME81		2.f.
g. Asset-backed securities	MF01		MF02		MF03		2.g.
h. Equities	MF23		MF24		MF25		2.h.
i. Other	MF45		MF46		MF47		2.i.
3. Total (lines 1 – 2)	MF67		MF68		MF69		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions	Cleared Bilateral—Continued: Sponsored: Overnight and Continuing 13 GSCW	Amount	Term Agreement (less than 30 days) 14 GSCW	Amount	Term Agreement (30 days or greater) 15 GSCW	Amount	
1. Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MB74		MB75		MB76		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MB96		MB97		MB98		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC18		MC19		MC20		1.c.
d. Federal Agency and GSE Residential MBS	MC40		MC41		MC42		1.d.
e. Federal Agency and GSE CMBS	MC62		MC63		MC64		1.e.
f. Corporate Debt	MC84		MC85		MC86		1.f.
g. Asset-backed securities	MD06		MD07		MD08		1.g.
h. Equities	MD28		MD29		MD30		1.h.
i. Other	MD50		MD51		MD52		1.i.
2. Reverse Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MD72		MD73		MD74		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MD94		MD95		MD96		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME16		ME17		ME18		2.c.
d. Federal Agency and GSE Residential MBS	ME38		ME39		ME40		2.d.
e. Federal Agency and GSE CMBS	ME60		ME61		ME62		2.e.
f. Corporate Debt	ME82		ME83		ME84		2.f.
g. Asset-backed securities	MF04		MF05		MF06		2.g.
h. Equities	MF26		MF27		MF28		2.h.
i. Other	MF48		MF49		MF50		2.i.
3. Total (lines 1 – 2)	MF70		MF71		MF72		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions	GCF						
	Overnight and Continuing 16		Term Agreement (less than 30 days) 17		Term Agreement (30 days or greater) 18		
	GSCW	Amount	GSCW	Amount	GSCW	Amount	
1. Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MB77		MB78		MB79		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MB99		MC00		MC01		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC21		MC22		MC23		1.c.
d. Federal Agency and GSE Residential MBS	MC43		MC44		MC45		1.d.
e. Federal Agency and GSE CMBS	MC65		MC66		MC67		1.e.
f. Corporate Debt	MC87		MC88		MC89		1.f.
g. Asset-backed securities	MD09		MD10		MD11		1.g.
h. Equities	MD31		MD32		MD33		1.h.
i. Other	MD53		MD54		MD55		1.i.
2. Reverse Repurchase Agreements							
a. U.S. Treasury securities (excluding TIPS)	MD75		MD76		MD77		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MD97		MD98		MD99		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME19		ME20		ME21		2.c.
d. Federal Agency and GSE Residential MBS	ME41		ME42		ME43		2.d.
e. Federal Agency and GSE CMBS	ME63		ME64		ME65		2.e.
f. Corporate Debt	ME85		ME86		ME87		2.f.
g. Asset-backed securities	MF07		MF08		MF09		2.g.
h. Equities	MF29		MF30		MF31		2.h.
i. Other	MF51		MF52		MF53		2.i.
3. Total (lines 1 – 2)	MF73		MF74		MF75		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions	TriParty Excluding GCF: Overnight and Continuing 19 GSCW	Amount	TriParty Excluding GCF: Term Agreement (less than 30 days) 20 GSCW	Amount	TriParty Excluding GCF: Term Agreement (30 days or greater) 21 GSCW	Amount	Total 22 GSCW	Amount	
1. Repurchase Agreements									
a. U.S. Treasury securities (excluding TIPS)	MB80		MB81		MB82		MB83		1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	MC02		MC03		MC04		MC05		1.b.
c. Federal Agency and GSE Securities (excluding MBS)	MC24		MC25		MC26		MC27		1.c.
d. Federal Agency and GSE Residential MBS	MC46		MC47		MC48		MC49		1.d.
e. Federal Agency and GSE CMBS	MC68		MC69		MC70		MC71		1.e.
f. Corporate Debt	MC90		MC91		MC92		MC93		1.f.
g. Asset-backed securities	MD12		MD13		MD14		MD15		1.g.
h. Equities	MD34		MD35		MD36		MD37		1.h.
i. Other	MD56		MD57		MD58		MD59		1.i.
2. Reverse Repurchase Agreements									
a. U.S. Treasury securities (excluding TIPS)	MD78		MD79		MD80		MD81		2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	ME00		ME01		ME02		ME03		2.b.
c. Federal Agency and GSE Securities (excluding MBS)	ME22		ME23		ME24		ME25		2.c.
d. Federal Agency and GSE Residential MBS	ME44		ME45		ME46		ME47		2.d.
e. Federal Agency and GSE CMBS	ME66		ME67		ME68		ME69		2.e.
f. Corporate Debt	ME88		ME89		ME90		ME91		2.f.
g. Asset-backed securities	MF10		MF11		MF12		MF13		2.g.
h. Equities	MF32		MF33		MF34		MF35		2.h.
i. Other	MF54		MF55		MF56		MF57		2.i.
3. Total (lines 1 – 2)	MF76		MF77		MF78		MF79		3.

Weekly Report of Dealer Financing and Fails—Continued

Dollar Amounts in Millions	Overnight and Continuing 1 GSCW	Amount	Term Agreement (less than 30 days) 2 GSCW	Amount	Term Agreement (30 days or greater) 3 GSCW	Amount	Total 4 GSCW	Amount	
4. Other Financing Activity, Securities Lent									
a. U.S. Treasury securities (excluding TIPS)	M616		M617		M618		M619		4.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M620		M621		M622		M623		4.b.
c. Federal Agency and GSE Securities (excluding MBS)	M624		M625		M626		M627		4.c.
d. Federal Agency and GSE Residential MBS	MF80		MF81		MF82		MF83		4.d.
e. Federal Agency and GSE CMBS	MF84		MF85		MF86		MF87		4.e.
f. Corporate Debt	M632		M633		M634		M635		4.f.
g. Asset-backed securities	R832		R833		R834		R835		4.g.
h. Equities	M636		M637		M638		M639		4.h.
i. Other	M640		M641		M642		M643		4.i.
5. Other Financing Activity, Securities Borrowed									
a. U.S. Treasury securities (excluding TIPS)	M644		M645		M646		M647		5.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M648		M649		M650		M651		5.b.
c. Federal Agency and GSE Securities (excluding MBS)	M652		M653		M654		M655		5.c.
d. Federal Agency and GSE Residential MBS	MF88		MF89		MF90		MF91		5.d.
e. Federal Agency and GSE CMBS	MF92		MF93		MF94		MF95		5.e.
f. Corporate Debt	M660		M661		M662		M663		5.f.
g. Asset-backed securities	R836		R837		R838		R839		5.g.
h. Equities	M664		M665		M666		M667		5.h.
i. Other	M668		M669		M670		M671		5.i.
6. Total (lines 4 – 5)	M672		M673		M674		M675		6.

	Fails to Receive 1		Fails to Deliver 2		
7. Aggregate Fails					
a. U.S. Treasury securities (excluding TIPS)	M676		M677		7.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)	M678		M679		7.b.
c. Federal agency and GSE Securities (excluding MBS)	M680		M681		7.c.
d. Federal agency and GSE MBS	M682		M683		7.d.
e. Other MBS	M684		M685		7.e.
f. Corporate securities	M686		M687		7.f.
8. Total (line 6)	M688		M689		8.

Weekly Report of Dealer Financing and Fails—Continued

Return by 4:00 p.m. the following business day to:

Statistics Function
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045

FAX: (212) 720-5030 or (646) 720-5030

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

Comments:

"To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve Bank of New York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that these controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by audit or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencies in these internal controls and any inaccuracies in data already reported to the Federal Reserve Bank of New York."

Note: Dealers are only required to submit a copy of this attestation with the last as-of date of each year.

Name

Title

Signature

Date (MM/DD/YYYY)

Board of Governors of the Federal Reserve System

Weekly Report of Specific Issues—FR 2004SI

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

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

Individual primary dealer data are regarded as confidential under the Freedom of Information Act and are treated as such by the Federal Reserve System. Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly disclosed. Aggregate data derived from these reports that are published or otherwise publicly disclosed will not reveal the identity of any individual primary dealer. If it should be determined subsequently that any information collected on these reports must be released, primary dealers will be notified. The Federal Reserve may not conduct or sponsor, and an organization is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

	Dollar Amounts in Millions at Par Value																
	Security		Cumulative Outright Transactions		Net Settled Position	Gross Financing								Fails		FRBNY Security ID	
						Securities In				Securities Out							
						Specific Transactions		General		Specific Transactions		General					
	Maturity	Rate	With Interdealer Broker	With Others		ON/Open	Term	ON/Open	Term	ON/Open	Term	ON/Open	Term	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	1.
2																3	2.
3																5	3.
4																7	4.
5																10	5.
6																20	6.
7																30	7.
8																55	8.
9																60	9.
10																80	10.
11																102	11.
Total																	

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:

Statistics Function
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							
						Specific Transactions		General		Specific Transactions		General					
	Maturity	Rate	With Interdealer Broker	With Others		ON/Open	Term	ON/Open	Term	ON/Open	Term	ON/Open	Term	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																	1.
2																	2.
3																	3.
4																	4.
5																	5.
6																	6.
7																	7.
8																	8.
9																	9.
10																	10.
11																	11.
Total																	

Daily Report of Specific Issues—Continued

Return by 4:00 p.m. the following business day to:

Statistics Function
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								1.
2								2.
3								3.
4								4.
5								5.
6								6.
7								7.
8								8.
9								9.
10								10.
Total								

Return by 4:00 p.m. the following business day to:

Statistics Function
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)

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.

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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	FNMA / FHLMC UMBS				FHLMC Non-UMBS				
	Fails to Receive 1		Fails to Deliver 2		Fails to Receive 3		Fails to Deliver 4		
Dollar Amounts in Millions	GSFA	Amount	GSFA	Amount	GSFA	Amount	GSFA	Amount	
1. 30-year federal agency and GSE pass-through MBS fails									
a. <2.5%	MG05		MG06		MG07		MG08		1.a.
b. 2.5%	MG09		MG10		MG11		MG12		1.b.
c. 3.0%	MG13		MG14		MG15		MG16		1.c.
d. 3.5%	MG17		MG18		MG19		MG20		1.d.
e. 4.0%	MG21		MG22		MG23		MG24		1.e.
f. 4.5%	MG25		MG26		MG27		MG28		1.f.
g. 5.0%	MG29		MG30		MG31		MG32		1.g.
h. 5.5%	MG33		MG34		MG35		MG36		1.h.
i. 6.0%	MG37		MG38		MG39		MG40		1.i.
j. >6.0%	MG41		MG42		MG43		MG44		1.j.
2. Total (line 1)	MG45		MG46		MG47		MG48		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%	MG49		MG50		MG51		MG52		3.a.
b. 2.5%	MG53		MG54		MG55		MG56		3.b.
c. 3.0%	MG57		MG58		MG59		MG60		3.c.
d. 3.5%	MG61		MG62		MG63		MG64		3.d.
e. 4.0%	MG65		MG66		MG67		MG68		3.e.
f. 4.5%	MG69		MG70		MG71		MG72		3.f.
g. 5.0%	MG73		MG74		MG75		MG76		3.g.
h. 5.5%	MG77		MG78		MG79		MG80		3.h.
i. 6.0%	MG81		MG82		MG83		MG84		3.i.
j. >6.0%	MG85		MG86		MG87		MG88		3.j.
4. Total (line 3)	MG89		MG90		MG91		MG92		4.

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

Return by 4:00 p.m. the following business day to:

Statistics Function
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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	FNMA / FHLMC UMBS				FHLMC Non-UMBS				
	Fails to Receive 1		Fails to Deliver 2		Fails to Receive 3		Fails to Deliver 4		
Dollar Amounts in Millions	GSFB	Amount	GSFB	Amount	GSFB	Amount	GSFB	Amount	
1. 15-year federal agency and GSE pass-through MBS fails									
a. <2.0%	MH02		MH03		MH04		MH05		1.a.
b. 2.0%	MH06		MH07		MH08		MH09		1.b.
c. 2.5%	MH10		MH11		MH12		MH13		1.c.
d. 3.0%	MH14		MH15		MH16		MH17		1.d.
e. 3.5%	MH18		MH19		MH20		MH21		1.e.
f. 4.0%	MH22		MH23		MH24		MH25		1.f.
g. 4.5%	MH26		MH27		MH28		MH29		1.g.
h. 5.0%	MH30		MH31		MH32		MH33		1.h.
i. 5.5%	MH34		MH35		MH36		MH37		1.i.
j. >5.5%	MH38		MH39		MH40		MH41		1.j.
2. Total (line 1)	MH42		MH43		MH44		MH45		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%	MH46		MH47		MH48		MH49		3.a.
b. 2.0%	MH50		MH51		MH52		MH53		3.b.
c. 2.5%	MH54		MH55		MH56		MH57		3.c.
d. 3.0%	MH58		MH59		MH60		MH61		3.d.
e. 3.5%	MH62		MH63		MH64		MH65		3.e.
f. 4.0%	MH66		MH67		MH68		MH69		3.f.
g. 4.5%	MH70		MH71		MH72		MH73		3.g.
h. 5.0%	MH74		MH75		MH76		MH77		3.h.
i. 5.5%	MH78		MH79		MH80		MH81		3.i.
j. >5.5%	MH82		MH83		MH84		MH85		3.j.
4. Total (line 3)	MH86		MH87		MH88		MH89		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:

Statistics Function
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.

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Dollar Amounts in Millions	GNMA				
	Fails to Receive 1		Fails to Deliver 2		
	GSFC	Amount	GSFC	Amount	
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.

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

Return by 4:00 p.m. the following business day to:

Statistics Function
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.

	FNMA / FHLMC UMBS (Class A)				FHLMC Non-UMBS (Class A)				GNMA (Class C)				
	Fails to Receive 1		Fails to Deliver 2		Fails to Receive 3		Fails to Deliver 4		Fails to Receive 5		Fails to Deliver 6		
Dollar Amounts in Millions	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%	MH90		MH91		MH92		MH93		S069		S070		1.a.
b. 2.5%	MH94		MH95		MH96		MH97		S075		S076		1.b.
c. 3.0%	MH98		MH99		MJ00		MJ01		S081		S082		1.c.
d. 3.5%	MJ02		MJ03		MJ04		MJ05		S087		S088		1.d.
e. 4.0%	MJ06		MJ07		MJ08		MJ09		S093		S094		1.e.
f. 4.5%	MJ10		MJ11		MJ12		MJ13		S099		S100		1.f.
g. 5.0%	MJ14		MJ15		MJ16		MJ17		S105		S106		1.g.
h. 5.5%	MJ18		MJ19		MJ20		MJ21		S111		S112		1.h.
i. 6.0%	MJ22		MJ23		MJ24		MJ25		S117		S118		1.i.
j. >6.0%	MJ26		MJ27		MJ28		MJ29		S123		S124		1.j.
2. Total (line 1)	MJ30		MJ31		MJ32		MJ33		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 UMBS (Class A) Outright 1 GSFM	Amount	FNMA / FHLMC UMBS (Class A) Dollar Roll 2 GSFM	Amount	FHLMC Non-UMBS (Class A) Outright 3 GSFM	Amount	FHLMC Non-UMBS (Class A) Dollar Roll 4 GSFM	Amount	GNMA (Class C) Outright 5 GSFM	Amount	GNMA (Class C) Dollar Roll 6 GSFM	Amount	
3. 30-year federal agency and GSE pass-through MBS transaction volumes													
a. <2.5%	MJ34		MJ35		MJ36		MJ37		S135		S136		3.a.
b. 2.5%	MJ38		MJ39		MJ40		MJ41		S141		S142		3.b.
c. 3.0%	MJ42		MJ43		MJ44		MJ45		S147		S148		3.c.
d. 3.5%	MJ46		MJ47		MJ48		MJ49		S153		S154		3.d.
e. 4.0%	MJ50		MJ51		MJ52		MJ53		S159		S160		3.e.
f. 4.5%	MJ54		MJ55		MJ56		MJ57		S165		S166		3.f.
g. 5.0%	MJ58		MJ59		MJ60		MJ61		S171		S172		3.g.
h. 5.5%	MJ62		MJ63		MJ64		MJ65		S177		S178		3.h.
i. 6.0%	MJ66		MJ67		MJ68		MJ69		S183		S184		3.i.
j. >6.0%	MJ70		MJ71		MJ72		MJ73		S189		S190		3.j.
4. Total (line 3)	MJ74		MJ75		MJ76		MJ77		S195		S196		4.

	FNMA / FHLMC UMBS (Class B) Fails to Receive 1		FNMA / FHLMC UMBS (Class B) Fails to Deliver 2		FHLMC Non-UMBS (Class B) Fails to Receive 3		FHLMC Non-UMBS (Class B) Fails to Deliver 4		
5. 15-year federal agency and GSE pass-through MBS fails									
a. <2.0%	MJ78		MJ79		MJ80		MJ81		5.a.
b. 2.0%	MJ82		MJ83		MJ84		MJ85		5.b.
c. 2.5%	MJ86		MJ87		MJ88		MJ89		5.c.
d. 3.0%	MJ90		MJ91		MJ92		MJ93		5.d.
e. 3.5%	MJ94		MJ95		MJ96		MJ97		5.e.
f. 4.0%	MJ98		MJ99		MK00		MK01		5.f.
g. 4.5%	MK02		MK03		MK04		MK05		5.g.
h. 5.0%	MK06		MK07		MK08		MK09		5.h.
i. 5.5%	MK10		MK11		MK12		MK13		5.i.
j. >5.5%	MK14		MK15		MK16		MK17		5.j.
6. Total (line 5)	MK18		MK19		MK20		MK21		6.

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

Dollar Amounts in Millions	FNMA / FHLMC UMBS (Class B)				FHLMC Non-UMBS (Class B)				
	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%	MK22		MK23		MK24		MK25		7.a.
b. 2.0%	MK26		MK27		MK28		MK29		7.b.
c. 2.5%	MK30		MK31		MK32		MK33		7.c.
d. 3.0%	MK34		MK35		MK36		MK37		7.d.
e. 3.5%	MK38		MK39		MK40		MK41		7.e.
f. 4.0%	MK42		MK43		MK44		MK45		7.f.
g. 4.5%	MK46		MK47		MK48		MK49		7.g.
h. 5.0%	MK50		MK51		MK52		MK53		7.h.
i. 5.5%	MK54		MK55		MK56		MK57		7.i.
j. >5.5%	MK58		MK59		MK60		MK61		7.j.
8. Total (line 7)	MK62		MK63		MK64		MK65		8.

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

Return by 4:00 p.m. the following business day to:

Statistics Function
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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