

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 Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly disclosed.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			ort		
Dollar Amounts in Millions at Market Value	GSWA T	ril Bil	Mil	GSWA	Tril	Bil	Mil
U.S. Treasury securities (excluding TIPS)		•					
a. Bills	M438			M439			
b. Floating-rate notes (FRNs)	N749			N756			
c. Coupons due in less than or equal to 2 years	M440			M441			
d. Coupons due in more than 2 years but less than or equal to 3 years	M442			M443			
e. Coupons due in more than 3 years but less than or equal to 6 years	M444			M445			
f. Coupons due in more than 6 years but less than or equal to 7 years	M446			M447			
g. Coupons due in more than 7 years but less than or equal to 11 years	M448			M449			
h. Coupons due in more than 11 years	M450			M451			
2. U.S. Treasury Inflation-Protected Securities (TIPS)							
a. TIPS due in less than or equal to 2 years	M452			M453			
b. TIPS due in more than 2 years but less than or equal to 6 years	M454			M455			
c. TIPS due in more than 6 years but less than or equal to 11 years	M456			M457			
d. TIPS due in more than 11 years	M458			M459			
Federal Agency and GSE Securities (excluding MBS)							
a. Discount notes	M460			M461			
b. Coupons	M462			M463			
Mortgage-backed Securities							
Federal Agency and GSE MBS							
a. Federal Agency and GSE Residential Pass-through MBS	M464			M465			
b. All Other Federal Agency and GSE Residential MBS	M466			M467			
c. Federal Agency and GSE CMBS				M469			
Non-Agency MBS							
d. Non-Agency Residential MBS	M470			M471			
e. Other CMBS	M472			M473			
. Corporate Securities							
a. Commercial paper	M474			M475			
Investment grade bonds, notes, and debentures							
b. Due in less than or equal to 13 months	M476			M477			
c. Due in more than 13 months but less than or equal to 5 years	N757			R783			
d. Due in more than 5 years but less than or equal to 10 years	R784			R785			
e. Due in more than 10 years				R787			

Public reporting burden for this information collection is estimated to average 3.0 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Weekly Report of Dealer Positions—Continued

a. Due in less than or equal to 13 months. b. Due in more than 13 months but less than or equal to 5 years. c. Due in more than 5 years but less than or equal to 10 years. c. Due in more than 5 years but less than or equal to 10 years. d. Due in more than 10 years. e. Variable-rate demand notes. Asset-backed Securities a. Credit card-backed securities b. Student loan-backed securities. d. Other asset-backed securities. d. M488 d. M489 d. M490 d. M491 d. M492 d. M493 d. M496 d. Other asset-backed securities. d.			Outright Positions							
Dollar Amounts in Millions at Market Value GSWA Tril Bil Mil GSWA Tril Bil Mil GSWA Tril Bil Mil GSWA Tril Bil Mil										
f. Due in less than or equal to 13 months	Dollar Amounts in Millions at M	farket Value	GSWA		· 	Mil	GSWA			Mil
f. Due in less than or equal to 13 months	Below investment grade bonds, notes, and debentures									
g. Due in more that 13 months but less than or equal to 5 years R790 R791	· · · · · · · · · · · · · · · · · · ·		R788				R789			
n. Due in more than 5 years but less than or equal to 10 years R792	·		R790				R791			
i. Due in more than 10 years			R792				R793			
8. State and Municipal Government Obligations a. Due in less than or equal to 13 months b. Due in more than 13 months but less than or equal to 5 years c. Due in more than 5 years but less than or equal to 10 years. d. Due in more than 10 years. e. Variable-rate demand notes. 7. Asset-backed Securities a. Credit card-backed securities b. Student loan-backed securities c. Automobile loan-backed securities. d. M490 d. M491 d. M493 d. M491 e. Total (lines 1 through 7) Return by 4:00 p.m. the following business day to: Return by 4:00 p.m. the following business day to: Return by 4:00 p.m. the following business day to: Person to whom questions about this report should be directed for the internal controls over the reporting of the data in this report and believe that the controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencic 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.			R794				R795			
a. Due in less than or equal to 13 months b. Due in more than 13 months but less than or equal to 5 years c. Due in more than 5 years but less than or equal to 10 years d. Due in more than 5 years but less than or equal to 10 years d. Due in more than 10 years e. Variable-rate demand notes										
b. Due in more than 13 months but less than or equal to 5 years			M482				M483			
d. Due in more than 10 years			R796				R797			
e. Variable-rate demand notes	c. Due in more than 5 years but less than or equal to 10 years		R798				R799			
7. Asset-backed Securities a. Credit card-backed securities. b. Student loan-backed securities. c. Automobile loan-backed securities. d. Other asset-backed securities. M492 M493 d. Other asset-backed securities. M492 M495 M496 M496 M497 M496 M497 M496 M497 M496 M497 M497 M496 M497 M497 M497 M497 M498 M498 M499 M499 M499 M497 M499 M499 M499 M499	d. Due in more than 10 years		R800				R801			
a. Credit card-backed securities	e. Variable-rate demand notes		M486				M487			
b. Student loan-backed securities	7. Asset-backed Securities									
c. Automobile loan-backed securities	a. Credit card-backed securities		M488				M489			
d. Other asset-backed securities	b. Student loan-backed securities		M490				M491			
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: To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve Bank Way York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that the controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencie 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.	c. Automobile loan-backed securities		M492				M493			
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: To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve Bank of York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that the controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencie 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. Title	d. Other asset-backed securities		M494				M495			
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: To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve Bankew York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that the controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencie 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. Title	8. Total (lines 1 through 7)		M496				M497			
To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve Ba New York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that the controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencies 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.	Federal Reserve Bank of New York 33 Liberty Street			mber						
'To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve Ba New York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that the controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencies 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.	FAX: (212) 720-5030 or (646) 720-5030	Dealer Name								
New York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that the controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed by or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficiencies 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. Title	Comments:									
	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 Note: Dealers are only required to submit a copy of this attestation we	over the repor sure the accur ne named inst I to the Federa with the last as	ting of racy of itution. al Rese	the dathis of this day. I agree E	ata in lata, (2 ee to i Bank c	this re 2) more port of New	eport ar nitored any ma	nd bel and r	ieve t eview	hat the ed by
Signature Date (MM/DD/YYYY)										
	Signature	Date (MM/DD/	YYYY)							



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

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

	Cumulative Outright Transactions								
	W		er-deal kers 1	er		With 0	Others		
Dollar Amounts in Millions at Principal Value	GSWB	Tril	Bil	Mil	GSWB	Tril	Bil	Mil	
d. Due in more than 5 years but less than or equal to 10 years	R806				R807				5.d.
e. Due in more than 10 years	R808				R809				5.e.
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.
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 Reserve Area Code /	parer		ons a	bout th	his repo	ort sho	ould b	e direc	ted:
FAX: (212) 720-5030 or (646) 720-5030									
Dealer Name Comments:)								
"To the best of my knowledge, the report has been prepared in conformity with the 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 according compliance staff, and (3) assessed regularly by management of the named in these 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 and the Name Title	orting o uracy o stitutior eral Res	f the confithing of this of this of this of this of this of the following from the follow	data in data, (ree to Bank (this r (2) mo report of Nev	eport a nitored t any m	nd be I and i ateria	lieve t review	hat the	se audit
Signature Date (MM/DI	D/YYYY)								



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.

	Overn	Overnight and Continuing					Term Agreements (30 days or greater)				s Total 4					
Dollar Amounts in Millions	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil
1. 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					M573				M574				M575			
e. Corporate Debt					M577				M578				M579			
f. Asset-backed securities					R825				R826				R827			
g. Equities	. M580				M581				M582				M583			
h. Other					M585				M586				M587			
2. Reverse Repurchase Agreements																
a. U.S. Treasury securities (excluding TIPS)	. M588				M589				M590				M591			
b. U.S. Treasury Inflation-Protected Securities (TIPS)					M593				M594				M595			
c. Federal Agency and GSE Securities (excluding MBS)	. M596				M597				M598				M599			
d. Federal Agency and GSE MBS					M601				M602				M603			
e. Corporate Debt					M605				M606				M607			
f. Asset-backed securities					R829				R830				R831			
g. Equities					M609				M610				M611			
h. Other					M613				M614				M615			

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

	Overni	Overnight and Continuing		than 30 days)			Term Agreements (30 day or greater)				ys Total 4						
Dollar Amounts in Millions	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	GSCW	Tril	Bil	Mil	1
3. Other Financing Activity, Securities Lent																	1
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					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																	1
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.
	Fa	ails to I 1	Receiv	е	F		Delive 2	r									
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.
					M689												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	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		designed to ensure the accuracy of this
Name	Title	
Signature	Date (MM/DD/YYYY)	



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 N	fillions at P	ar Value										
			Cumulative				Gross Financing													
			Transa	ctions		Securities In					Securities In Securities Out									
	Sec	urity			Specific Transactions General Specific Transacti		ansactions	Gen	eral	Fa	iils	FDDNIV								
	Maturity	Rate	With 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				
	1		2	3	4	5	6	7	8	9	10	11	12	13	14	15				
SSSI	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				
otal																				

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	Name of Preparer	
33 Liberty Street		
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	conformity with the instructions issued by the Federal Reserve Bank of New Amount of the Indianal Controls are effective. These internal controls are (and (3) assessed regularly by management of the named institution. I agree orted to the Federal Reserve Bank of New York."	1) designed to ensure the accuracy of this
Note: Dealers are only required to submit a copy of this attestati	ion with the last as-of date of each year.	
Name	Title	
Nume	THE	
Signature	Date (MM/DD/YYYY)	

1. 2.

7.

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																7
			Cumulative	Outright					Gross F	inancing							1
			Transa	ctions				ities In				ies Out					
	Secu	urity	With			Specific Tr	ansactions	Gen	eral	Specific Tra	ansactions	Gen	eral	Fa	ails	FRBNY	
	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	Security ID	
	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																	
3																	1
4																	1
5																	
6																	1
7																	1
8																	1
9																	1
10																	
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.

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	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	conformity with the instructions issued by the Federal Reserve Bank of Net and believe that these controls are effective. These internal controls are (and (3) assessed regularly by management of the named institution. I agree	1) designed to ensure the accuracy of this
these internal controls and any inaccuracies in data already re		
Note: Dealers are only required to submit a copy of this attesta	tion with the last as-of date of each year.	
Name	Title	
Signature	Date (MM/DD/YYYY)	



Daily Report of Dealer Activity in Treasury Financing —FR 2004WI

As of close	e of trading on	Month / Day / Yea						
263c, 353-3 the benefit of Individual pr the Freedon Federal Res	59, and 391). The frimary dealer strimary dealer data n of Information in the serve System. Indexerve System.	horized by law nese reports ar status. a are regarded a Act and are tre lividual primary	(12 U.S.C. §§ 22 re required to obtous as confidential undated as such by dealer data reportion or otherwise publicant.)	ain published tity of an subseque der must be the Reserve ted required	I. Aggregate data of or otherwise puly individual primently that any in released, primary may not conduct to respond to, a urrently valid OMI	olicly disclosed vary dealer. If it formation collect dealers will be or sponsor, and collection of info	vill not reveal the should be deter sted on these is notified. The F an organization ormation unless	e iden- rmined reports edera n is not
			Dollar Am	nounts in Millions at	: Par Value			7
	Sec	curity		Net Forward	Cumulative Outri	ght Transactions		1
	Maturity	Rate	Net Outright Positions	Financing Commitments	Purchases	Sales	FRBNY Security ID	
		1	2	3	4	5	6	
GSWI	1962	8801	M690	M691	M692	M693	M694	1
1								1.
2								2.
3 4								3.
5								4.
6								5. 6.
7								7.
8								8.
9								9.
Total								
Government		r Statistics Unit	s day to:	Name of Pre	whom questions eparer Phone Number	about this repor	t should be dire	cted:
FAX: (212) 7	20-5030 or (646)	720-5030						
, ,	, ,			Dealer Nam	е			
Comments:								
New York and controls are or compliance these internal	d is accurate. I are effective. These is staff, and (3) as all controls and an	m responsible fonternal controls ssessed regular y inaccuracies	been prepared in or the internal con are (1) designed ly by managemer in data already rep opy of this attesta	trols over the rep to ensure the acc at of the named in ported to the Fed	orting of the data curacy of this data astitution. I agree eral Reserve Ban	in this report an a, (2) monitored a to report any ma k of New York."	d believe that th and reviewed by	ese audit
Name				Title				
Signature				Date (MM/D	D/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.

Month / Day / Year



As of close of trading on:

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

For the settlement month of	Mont	:h																	
The FR 2004 reports are author 263c, 353-359, and 391). These the benefit of primary dealer state	iin	33 3																	
	Individual primary dealer data are regarded as confidential under									must be released, primary dealers will be notified. The Fede Reserve may not conduct or sponsor, and an organization is r									
the Freedom of Information Act Federal Reserve System. Individ					,				,				sor, an n of in		_				
on the FR 2004 reports will not b		,			•				•		,		numb		ilion u	111033	it uis-		
				FN	MA							FHL	_MC						
Fails to											s to				ils to				
		deli 2	deliver receive deliver 2 3 4						iver 4										
Dollar Amounts in Millions	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil			

		Fail rece				Fails to deliver 2				Fail rece	eive						
Dollar Amounts in Millions	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	GSFA	Tril	Bil	Mil	
1. 30-year federal agency and	<u>'</u>				-												
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.
		Outi 1				Dolla 2				Outi	right 3			Dolla			
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.
	1 - 1																
j. >6.0%	R921				R922				R923				R924				3.j.

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:	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:							
New York and is accurate. I am responsible for the internal con controls are effective. These internal controls are (1) designed	conformity with the instructions issued by the Federal Reserve Bank of trols over the reporting of the data in this report and believe that these to ensure the accuracy of this data, (2) monitored and reviewed by audit of the named institution. I agree to report any material deficiencies in corted to the Federal Reserve Bank of New York."						
Note: Dealers are only required to submit a copy of this attestar	tion with the last as-of date of each year.						
Name	Title						
Signature	Date (MM/DD/YYYY)						

Month / Day / Year

R974

R978

R982

R986

R990

R994

S003

S007

S011



As of close of trading on:

GSE pass-through
MBS transaction volumes
a. <2.0%

b. 2.0%

c. 2.5%

d. 3.0%

e. 3.5%

f. 4.0%

g. 4.5%

h. 5.0%

i. 5.5%

j. >5.5%.....

4. Total (line 3) S015

For the settlement month of:

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

The FR 2004 reports are author 263c, 353-359, and 391). Thes the benefit of primary dealer state				disclosed. Aggregate data derived from these reportant published or otherwise publicly disclosed will not revertity of any individual primary dealer. If it should be subsequently that any information collected on the									eal the deter			
Individual primary dealer data at the Freedom of Information Act Federal Reserve System. Individ on the FR 2004 reports will not be	and a dual pri	re trea	ated a dealei	s suc data	h by th	ne ed	must Rese requ	be reerve m	eleased nay not responding rently	d, prim condend	nary c uct or , a cc	lealers spons llectio	s will b sor, an on of in	e noti d an d iforma	ified. ⁻ organi:	The F zation
				FN	MA							FHI	LMC			
			s to eive 1			del	ls to iver 2			Fail rece	eive			deli	s to iver 4	
Dollar Amounts in Millions	GSFB	Tril	Bil	Mil	GSFB	Tril	Bil	Mil	GSFB	Tril	Bil	Mil	GSFB	Tril	Bil	Mil
1. 15-year federal agency and																
GSE pass-through MBS fails																
a. <2.0%	R930				R931				R932				R933			<u> </u>
b. 2.0%	R934				R935				R936				R937		<u> </u>	
c. 2.5%	R938				R939				R940				R941		<u> </u>	
d. 3.0%	R942				R943				R944				R945			
e. 3.5%	R946				R947				R948				R949			
f. 4.0%	R950				R951				R952				R953		<u> </u>	
g. 4.5%	R954				R955				R956				R957		<u> </u>	
h. 5.0%	R958				R959				R960				R961		<u> </u>	
i. 5.5%	R962				R963				R964				R965			
j. >5.5%	R966 R970				R967				R968 R972				R969 R973	$\overline{}$		-
2. Total (line 1)	K970	970 R971 Dollar 1 2							K972	Outr			Kara		r Roll 4	
3. 15-year federal agency and																

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.

R975

R979

R983

R987

R991

R995

R999

S004

S008

S012

S016

R976

R980

R984

R988

R992

R996

S001

S005

S009

S013

S017

R977

R981

R985

R989

R993

R997

S002

S006

S010

S014

S018

3.a.

3.b.

3.c.

3.d.

3.e.

3.f.

3.g.

3.h.

3.i.

3.j.

4.

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 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:							
New York and is accurate. I am responsible for the internal co- controls are effective. These internal controls are (1) designed or compliance staff, and (3) assessed regularly by management these internal controls and any inaccuracies in data already re	•						
Note: Dealers are only required to submit a copy of this attests	ation with the last as-of date of each year.						
Name	Title						
Signature	Date (MM/DD/YYYY)						

Month / Day / Year

Month

a. <2.5%

c. 3.0%

f. 4.5%

g. 5.0%

j. >6.0%....



As of close of trading on:

For the settlement month of:

3. 30-year GNMA transaction volumes

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

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	published of tity of any subsequen must be re Reserve m required to plays a cur	or othe individual ind	rwise lual p it any l, prim condi nd to	public rimary infor nary d uct or , a co	cly discontinuity deal of the continuity dealers sponsolication of the continuity dealers of the	closed er. If it n colle s will b sor, and n of in	will not show the care of the	ot reve uld be on th ified.	eal the determese re The Fezation
					G۱	IMA			
			Fail rece					ls to iver 2	
Dollar Amounts	s in Millions	GSFC	Tril	Bil	Mil	GSFC	Tril	Bil	Mil
1. 30-year GNMA pass-through MBS fails									
a. <2.5%		S020				S021		<u> </u>	<u> </u>
b. 2.5%		S022				S023		<u> </u>	<u> </u>
c. 3.0%		S024				S025		<u> </u>	<u> </u>
d. 3.5%		S026				S027		<u> </u>	<u> </u>
e. 4.0%		S028				S029		<u> </u>	<u> </u>
f. 4.5%		S030				S031		<u> </u>	<u> </u>
g. 5.0%		S032				S033			
h. 5.5%		S034				S035			
i. 6.0%		S036				S037			
j. >6.0%		S038				S039			
2. Total (line 1)		S040				S041			
			Out	riaht			Dolls	r Roll	

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.

3.a.

3.b.

3.c.

3.d.

3.e.

3.f.

3.g.

3.h.

3.i.

3.j.

4.

2

S043

S045

S047

S049

S051

S053

S055

S057

S059

S061

S063

S048

S050

S054

S056

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 New York, NY 10045	Name of Preparer Area Code / Phone Number
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name
Comments:	
New York and is accurate. I am responsible for the internal cocontrols are effective. These internal controls are (1) designed	•
Name	Title
Signature	Date (MM/DD/YYYY)



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								GNMA									
	Fails to receive			to receive Fails to deliver					Fails to receive 3				Fails to deliver 4				Fails to receive 5				Fails to deliver 6			
Dollar Amounts in Millions	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil
 30-year federal agency 																								
and GSE pass-through																								
MBS fails																								
a. <2.5%	S065				S066				S067				S068				S069				S070			
b. 2.5%	S071				S072				S073				S074				S075				S076			
c. 3.0%	S077				S078				S079				S080				S081				S082			
d. 3.5%	S083				S084				S085				S086				S087				S088			
e. 4.0%	S089				S090				S091				S092				S093				S094			
f. 4.5%	S095				S096				S097				S098				S099				S100			
g. 5.0%	S101				S102				S103				S104				S105				S106			
h. 5.5%	S107				S108				S109				S110				S111				S112			
i. 6.0%	S113				S114				S115				S116				S117				S118			
j. >6.0%	S119				S120				S121				S122				S123				S124			
2. 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								GNMA									
	Outright 1				Dollar Roll 2				Outright 3				Dollar Roll 4			Outright 5				Dollar Roll 6					
Dollar Amounts in Millions	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	1
3. 30-year federal agency																									
and GSE pass-through																									
MBS transaction volumes																									
a. <2.5%	S131				S132				S133				S134				S135				S136				_ 3
b. 2.5%	S137				S138				S139				S140				S141				S142				_] 3
c. 3.0%	S143				S144				S145				S146				S147				S148				_] 3
d. 3.5%	S149				S150				S151				S152				S153				S154				_] 3
e. 4.0%	S155				S156				S157				S158				S159				S160				_] 3
f. 4.5%	S161				S162				S163				S164				S165				S166				_] 3
g. 5.0%	S167				S168				S169				S170				S171				S172				_] 3
h. 5.5%	S173				S174				S175				S176				S177				S178				_] 3
i. 6.0%	S179				S180				S181				S182				S183				S184				_] 3
j. >6.0%	S185				S186				S187				S188				S189				S190				_] 3
4. Total (line 3)	S191				S192				S193				S194				S195				S196				_ 4
	F	ails to		е	F		delive	r	F	ails to	receive)	F	ails to	deliver										
5. 15-year federal agency																									
and GSE pass-through																									
MBS fails																									
a. <2.0%	S197				S198				S199				S200												5
b. 2.0%	S201				S202				S203				S204				1								5
c. 2.5%	S205				S206				S207				S208				1								5
d. 3.0%	S209				S210				S211				S212				1								5
e. 3.5%	S213				S214				S215				S216				1								5
f. 4.0%	S217				S218				S219				S220				1								5
g. 4.5%	S221				S222				S223				S224				1								5
h. 5.0%	-				S226				S227				S228				1								5
i. 5.5%	S229				S230				S231				S232				1								5
j. >5.5%	S233				S234				S235				S236				1								5
•	S237				S238				S239				-				1								

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

	FNMA							FHLMC								
	Outright 1					Dollar 2					right 3		Dollar Roll 4			
Dollar Amounts in Millions	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil	GSFM	Tril	Bil	Mil
7. 15-year federal agency																
and GSE pass-through																
MBS transaction volumes																
a. <2.0%	S241				S242				S243				S244			
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.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:	Person to whom questions about this report should be directed:	
Government Securities Dealer Statistics Unit		
Federal Reserve Bank of New York	Name of Preparer	
33 Liberty Street		
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 repo	in conformity with the instructions issued by the Federal Reserve Bank of New ort and believe that these controls are effective. These internal controls are (1) if, and (3) assessed regularly by management of the named institution. I agree reported to the Federal Reserve Bank of New York."	designed to ensure the accuracy of this
Note: Dealers are only required to submit a copy of this attes	station with the last as-of date of each year.	
Name	Title	
Signature	Date (MM/DD/YYYY)	