FR 2004A
OMB Number 7100-0003
Approval expires January 31, 2016
Page 1 of 2

Board of Governors of the Federal Reserve System

Weekly Report of Dealer Positions—FR 2004A

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

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

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 Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly disclosed.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

1b Floating Rate Notes

Dollar Amounts in Millions at Market Value	Outright Positions Long 1	Outright Positions Short 2	
1. U.S. Treasury Securities (excluding TIPS)			
a. Bills			1.a.
b. Coupons due in less than or equal to 2 years			1.b.
c. Coupons due in more than 2 years but less than or equal to 3 years			1.c.
d. Coupons due in more than 3 years but less than or equal to 6 years			1.d.
e. Coupons due in more than 6 years but less than or equal to 7 years			1.e.
f. Coupons due in more than 7 years but less than or equal to 11 years			1.f.
g. Coupons due in more than 11 years			1.g.
2. U.S. Treasury Inflation-Protected Securities (TIPS)			
a. TIPS due in less than or equal to 2 years			2.a.
b. TIPS due in more than 2 years but less than or equal to 6 years			2.b.
c. TIPS due in more than 6 years but less than or equal to 11 years			2.c.
d. TIPS due in more than 11 years			2.d.
3. Federal Agency and GSE Securities (excluding MBS)			
a. Discount notes			3.a.
b. Coupons			3.b.
4. Mortgage-backed Securities			
Federal Agency and GSE MBS			
a. Federal Agency and GSE Residential Pass-through MBS			4.a.
b. All Other Federal Agency and GSE Residential MBS			4.b.
c. Federal Agency and GSE CMBS			4.c.
Non-Agency MBS			
d. Non-Agency Residential MBS 5a - 5i			4.d.
e. Other CMBS			4.e.
5. Corporate Securities			
a. Commercial paper			5.a.
Investment grade bonds, notes, and debentures			
b. Due in less than or equal to 13 months			5.b.
c. Due in more than 13 months			5.c.
d. Below investment grade bonds, notes, and debentures			5.d.
6. State and Municipal Government Obligations ← 6a - 6e			
a. Due in less than or equal to 13 months			6.a.
b. Due in more than 13 months			6.b.
c. Variable rate demand notes			6.c.

Public reporting burden for this information collection is estimated to average ~~2.0~~ 3.0 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Weekly Report of Dealer Positions—Continued

Dollar Amounts in Millions at Market Value	Outright Positions Long 1	Outright Positions Short 2	
7. Asset-backed Securities			
a. Credit card-backed securities			7.a.
b. Student loan-backed securities			7.b.
c. Automobile loan-backed securities			7.c.
d. Other asset-backed securities			7.d.
8. Total (Lines 1 through 7)			8.

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

Government Securities Dealer Statistics Unit
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045

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

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

Comments:

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

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

Name

Title

Signature

Date (MM/DD/YYYY)

DRAFT - September 24, 2014

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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1b Floating Rate Notes

Dollar Amounts in Millions at Principal Value	Cumulative Outright Transactions: With Inter-dealer Brokers 1	Cumulative Outright Transactions: With Others 2	
1. U.S. Treasury Securities (excluding TIPS)			
a. Bills			1.a.
b. Coupons due in less than or equal to 2 years			1.b.
c. Coupons due in more than 2 years but less than or equal to 3 years			1.c.
d. Coupons due in more than 3 years but less than or equal to 6 years			1.d.
e. Coupons due in more than 6 years but less than or equal to 7 years			1.e.
f. Coupons due in more than 7 years but less than or equal to 11 years			1.f.
g. Coupons due in more than 11 years			1.g.
2. U.S. Treasury Inflation-Protected Securities (TIPS)			
a. TIPS due in less than or equal to 2 years			2.a.
b. TIPS due in more than 2 years but less than or equal to 6 years			2.b.
c. TIPS due in more than 6 years but less than or equal to 11 years			2.c.
d. TIPS due in more than 11 years			2.d.
3. Federal Agency and GSE Securities (excluding MBS)			
a. Discount notes			3.a.
b. Coupons			3.b.
4. Mortgage-backed Securities			
Federal Agency and GSE MBS			
Federal Agency and GSE Residential Pass-through MBS			
a. Cash transactions			4.a.
b. Dollar roll transactions			4.b.
c. All Other Federal Agency and GSE Residential MBS			4.c.
d. Federal Agency and GSE CMBS			4.d.
Non-Agency MBS			
e. Non-Agency Residential MBS			4.e.
f. Other CMBS			4.f.
5. Corporate Securities 5a-5i			
a. Commercial paper			5.a.
Investment grade bonds, notes, and debentures			
b. Due in less than or equal to 13 months			5.b.
c. Due in more than 13 months			5.c.
d. Below investment grade bonds, notes, and debentures			5.d.

Public reporting burden for this information collection is estimated to average ~~3.5~~ 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	Cumulative Outright Transactions: With Others 2	
6. State and Municipal Government Obligations ← 6a-6c			
a. Due in less than or equal to 13 months			6.a.
b. Due in more than 13 months			6.b.
c. Variable rate demand notes			6.c.
7. Asset-backed Securities			
a. Credit card-backed securities			7.a.
b. Student loan-backed securities			7.b.
c. Automobile loan-backed securities			7.c.
d. Other asset-backed securities			7.d.
8. Total (Lines 1 through 7)			8.

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

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

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

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Name of Preparer

Area Code / Phone Number

Dealer Name

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Name

Title

Signature

Date (MM/DD/YYYY)

New Line Items for FR 2004A and B Reports

FR 2004A and FR 2004B

1. U.S. Treasury Securities
1a Bills
1b Floating Rate Notes (FRNs)
1c Coupons due in less than or equal to 2 years
1d Coupons due in more than 2 years but less than or equal to 3 years
1e Coupons due in more than 3 years but less than or equal to 6 years
1f Coupons due in more than 6 years but less than or equal to 7 years
1g Coupons due in more than 7 years but less than or equal to 11 years
1h Coupons due in more than 11 years

5. Corporate Securities
5a Commercial Paper
Investment Grade notes, bonds, and debentures
5b Due in less than or equal to 13 months
5c Due in more than 13 months but less than or equal to 5 years
5d Due in more than 5 years but less than or equal to 10 years
5e Due in more than 10 years
Below Investment Grade notes, bonds, and debentures
5f Due in less than or equal to 13 months
5g *Due in more than 13 months but less than or equal to 5 years*
5h Due in more than 5 years but less than or equal to 10 years
5i Due in more than 10 years

6. State and Municipal Government Obligations
6a Due in less than or equal to 13 months
6b *Due in more than 13 months but less than or equal to 5 years*
6c Due in more than 5 years but less than or equal to 10 years
6d Due in more than 10 years
6e Variable rate demand notes

DRAFT - September 24, 2014

Board of Governors of the Federal Reserve System

Weekly Report of Dealer Financing and Fails—FR 2004C

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

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

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Dollar Amounts in Millions	Overnight and Continuing 1	Term Agreements (less than 30 days) 2	Term Agreements (30 days or greater) 3	Total 4	
1. Repurchase Agreements					
a. U.S. Treasury Securities (excluding TIPS)					1.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)					1.b.
c. Federal Agency and GSE Securities (excluding MBS)					1.c.
d. Federal Agency and GSE MBS					1.d.
e. Corporate Debt					1.e.
g ~~f.~~ Equities 1f Asset-backed Securities					1.f.
h ~~g.~~ Other					1.g.
2. Reverse Repurchase Agreements					
a. U.S. Treasury Securities (excluding TIPS)					2.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)					2.b.
c. Federal Agency and GSE Securities (excluding MBS)					2.c.
d. Federal Agency and GSE MBS					2.d.
e. Corporate Debt					2.e.
g ~~f.~~ Equities 2f Asset-backed Securities					2.f.
h ~~g.~~ Other					2.g.
3. Other Financing Activity, Securities Lent					
a. U.S. Treasury Securities (excluding TIPS)					3.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)					3.b.
c. Federal Agency and GSE Securities (excluding MBS)					3.c.
d. Federal Agency and GSE MBS					3.d.
e. Corporate Debt					3.e.
g ~~f.~~ Equities 3f Asset-backed Securities					3.f.
h ~~g.~~ Other					3.g.

Public reporting burden for this information collection is estimated to average ~~3~~ 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

Dollar Amounts in Millions	Overnight and Continuing 1	Term Agreements (less than 30 days) 2	Term Agreements (30 days or greater) 3	Total 4	
4. Other Financing Activity, Securities Borrowed					
a. U.S. Treasury Securities (excluding TIPS)					4.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)					4.b.
c. Federal Agency and GSE Securities (excluding MBS)					4.c.
d. Federal Agency and GSE MBS					4.d.
e. Corporate Debt					4.e.
g ~~f.~~ Equities ← 4f Asset-backed securities					4.f.
h ~~g.~~ Other					4.g.
5. Total (lines 1-4)					5.

	Fails to Receive 1	Fails to Deliver 2	
6. Aggregate Fails			
a. U.S. Treasury Securities (excluding TIPS)			6.a.
b. U.S. Treasury Inflation-Protected Securities (TIPS)			6.b.
c. Federal agency and GSE securities (excluding MBS)			6.c.
d. Federal agency and GSE MBS			6.d.
e. Other MBS			6.e.
f. Corporate securities			6.f.
7. Total (Line 6)			7.

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Name

Title

Signature

Date (MM/DD/YYYY)

DRAFT - September 24, 2014

FR 2004SI
OMB Number 7100-0003
Approval expires January 31, 2016

Board of Governors of the Federal Reserve System

Weekly Report of Specific Issues—FR 2004SI

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

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	Dollar Amounts in Millions at Par Value															
		Cumulative Outright Transactions			Gross Financing								Fails			
					Securities In				Securities Out							
					Specific Transactions		General		Specific Transactions		General					
	Security 1	With Interdealer Broker 2	With Others 3	Net Settled Position 4	ON/Open 5	Term 6	ON/Open 7	Term 8	ON/Open 9	Term 10	ON/Open 11	Term 12	to Receive 13	to Deliver 14	FRBNY Security ID 15	
1															2	1.
2															3	2.
3															5	3.
4															7	4.
5															10	5.
6															30	6.
7															55	7.
8															60	8.
9															80	9.
10																
Total																

Floating Rate Notes

Public reporting burden for this information collection is estimated to average ~~2.1~~ 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

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Government Securities Dealer Statistics Unit
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045

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

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

Comments:

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Name

Title

Signature

Date (MM/DD/YYYY)

DRAFT - September 24, 2014

Board of Governors of the Federal Reserve System

Daily Report of Specific Issues—FR 2004SD

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

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	Dollar Amounts in Millions at Par Value															
		Cumulative Outright Transactions			Gross Financing											
					Securities In				Securities Out							
					Specific Transactions		General		Specific Transactions		General		Fails			
	Security 1	With Interdealer Broker 2	With Others 3	Net Settled Position 4	ON/Open 5	Term 6	ON/Open 7	Term 8	ON/Open 9	Term 10	ON/Open 11	Term 12	to Receive 13	to Deliver 14	FRBNY Security ID 15	
1															2	1.
2															3	2.
3															5	3.
4															7	4.
5															10	5.
6															30	6.
7															55	7.
8															60	8.
9															80	9.
10																
Total																

Floating Rate notes

Public reporting burden for this information collection is estimated to average ~~2.1~~ 2.2 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0003), Washington, DC 20503.

Daily Report of Specific Issues—Continued

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

Government Securities Dealer Statistics Unit
Federal Reserve Bank of New York
33 Liberty Street
New York, NY 10045

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

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

Comments:

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

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

Name

Title

Signature

Date (MM/DD/YYYY)

FR 2004WI
OMB Number 7100-0003
Approval expires January 31, 2016
Page 1 of 1

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

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	Dollar Amounts in Millions at Par Value					
				Cumulative Outright Transactions		
	Security 1	Net Outright Positions 2	Net Forward Financing Commitments 3	Purchases 4	Sales 5	
1						1.
2						2.
3						3.
4						4.
5						5.
6						6.
7						7.
8						8.
9						9.
Total						

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

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

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

Person to whom questions about this report should be directed:

Name of Preparer

Area Code / Phone Number

Dealer Name

Comments:

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

Name

Title

Signature

Date (MM/DD/YYYY)

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.

DRAFT - September 24, 2014

Settlement Cycle Report of Dealer Fails and Transaction Volumes FR 2004FA

as of close of trading on ____[DATE]____

for the settlement month of ___[MONTH]____ **Class A**

Dollar Amounts in Millions		*FNMA*		*FHLMC*	
1. 30-year Federal Agency and GSE Pass-through MBS Fails		Fails to receive 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 4
	a. <2.5%				
	b. 2.5%				
	c. 3.0%				
	d. 3.5%				
	e. 4.0%				
	f. 4.5%				
	g. 5.0%				
	h. 5.5%				
	i. 6.0%				
	j. >6.0%				
2. Total (line 1)					
3. 30-year Federal Agency and GSE Pass-through MBS Transaction Volumes		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4
	a. <2.5%				
	b. 2.5%				
	c. 3.0%				
	d. 3.5%				
	e. 4.0%				
	f. 4.5%				
	g. 5.0%				
	h. 5.5%				
	i. 6.0%				
	j. >6.0%				
4. Total (line 3)					

DRAFT - September 24, 2014

Settlement Cycle Report of Dealer Fails and Transaction Volumes FR 2004FB

as of close of trading on ___[DATE]___ **Class B**

for the settlement month of ___[MONTH]___

Dollar Amounts in Millions		*FNMA*		*FHLMC*	
1. 15-year Federal Agency and GSE Pass-through MBS Fails		Fails to receive 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 4
	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%				
2. Total (line 1)					
3. 15-year Federal Agency and GSE Pass-through MBS Transaction Volumes		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4
	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)					

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

as of close of trading on ___[DATE]___

for the settlement month of ___[MONTH]___

Dollar Amounts in Millions		*GNMA*	
1. 30-year GNMA Pass-through MBS Fails		Fails to receive 1	Fails to deliver 2
	a. <2.5%		
	b. 2.5%		
	c. 3.0%		
	d. 3.5%		
	e. 4.0%		
	f. 4.5%		
	g. 5.0%		
	h. 5.5%		
	i. 6.0%		
	j. >6.0%		
2. Total (line 1)			

3. 30-year GNMA Transaction Volumes		Outright 1	Dollar Roll 2
	a. <2.5%		
	b. 2.5%		
	c. 3.0%		
	d. 3.5%		
	e. 4.0%		
	f. 4.5%		
	g. 5.0%		
	h. 5.5%		
	i. 6.0%		
	j. >6.0%		
4. Total (line 3)			

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Settlement Cycle Report of Dealer Fails and Transaction Volumes
as of close of trading on ___[DATE]___
for the settlement month of ___[MONTH]___

FR 2004FM

Dollar Amounts in Millions		*FNMA*		*FHLMC*		*GNMA*	
1. 30-year Federal Agency and GSE Pass-through MBS Fails		Fails to receive 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 4	Fails to receive 5	Fails to deliver 6
	a. <2.5%						
	b. 2.5%						
	c. 3.0%						
	d. 3.5%						
	e. 4.0%						C
	f. 4.5%		A				
	g. 5.0%						
	h. 5.5%						
	i. 6.0%						
	j. >6.0%						
2. Total (line 1)							

3. 30-year Federal Agency and GSE Pass-through MBS Transaction Volumes		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4	Outright 5	Dollar Roll 6
	a. <2.5%						
	b. 2.5%						
	c. 3.0%						
	d. 3.5%						
	e. 4.0%		A				C
	f. 4.5%						
	g. 5.0%						
	h. 5.5%						
	i. 6.0%						
	j. >6.0%						
4. Total (line 3)							

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5. 15-year Federal Agency and GSE Pass-through MBS Fails		Fails to receive 1	Fails to deliver 2	Fails to receive 3	Fails to deliver 4
	a. <2.0%				
	b. 2.0%				
	c. 2.5%				
	d. 3.0%				
	e. 3.5%				
	f. 4.0%			B	
	g. 4.5%				
	h. 5.0%				
	i. 5.5%				
	j. >5.5%				
6. Total (line 5)					

7. 15-year Federal Agency and GSE Pass-through MBS Transaction Volumes		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4
	a. <2.0%				
	b. 2.0%				
	c. 2.5%				
	d. 3.0%				
	e. 3.5%			B	
	f. 4.0%				
	g. 4.5%				
	h. 5.0%				
	i. 5.5%				
	j. >5.5%				
8. Total (line 7)					

[1] Report data at the original issuance par amount using trade date accounting. Report failed transactions and failed financing transactions that occurred on the as-of date only, including any transaction that failed to be allocated or to be delivered. Do not double-count a transaction that failed to be allocated and to be delivered. Do not report on a cumulative basis.

[2] Report sum of GNSF and G2SF.

[3] Report data at the original issuance par amount using trade date accounting. Include both TBA and specified pool transactions. Exclude financing transactions that use a specific MBS as collateral because they are treated as repurchase agreements. Report gross purchases and sales on a cumulative basis for each reportable transaction associated with the stated settlement month. Do not net purchases and sales. For example, if $200 million in December FNMA 5% securities were purchased and $100 million were sold, the cumulative total would be $300 million.