

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 Individual primary dealer data reported on the FR 2004 reports will not be published or otherwise publicly disclosed.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

Long 1 Short 2			Outrig	ht Positions	
Dollar Amounts in Millions at Market Value			•		
1. U.S. Treasury securities (excluding TIPS) a. Bills	Dollar Amounts in Millions at Market Value	CSWA	•	CSWA	_
a. Bills		GSWA	Amount	GSWA	Amount
b. Floating-rate notes (FRNs)	· · · · · · · · · · · · · · · · · · ·	M438		M439	
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) TIPS due in less than or equal to 22 years M452 M453 2.a b. 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 11 years M456 M457 2.c d. TIPS due in more than 11 years M458 M458 M459 2.d 3. Federal Agency and GSE Securities M460 M461 3.a b. Coupons					
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) LF58 LF59 1.i a. TIPS due in more than 2 years but less than or equal to 6 years M452 M453 2.a b. TIPS due in more than 12 years but less than or equal to 11 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 12 years M458 M459 2.d 3. Federal Agency and GSE Securities (excluding MBS) M460 M461 3.a a. Discount notes M460 M461 3.a b. Specified Pools M600	• ,				
e. Coupons due in more than 3 years but less than or equal to 6 years	· · · · · · · · · · · · · · · · · · ·				
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.h 2. U.S. Treasury Inflation-Protected Securities (TIPS) LF58 LF59 1.i a. TIPS due in more than 2 years but less than or equal to 6 years M452 M453 2.a b. 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) M458 M459 2.d a. Discount notes M460 M461 3.a b. Coupons M462 M463 3.b 4. Mortgage-backed Securities M462 M463 3.b Federal Agency and GSE Residential Pass-through MBS MF98 MF98 4.a a. TBAs M466 M467 4.c d. Federal Agency and GSE CMBS M468					
g. Coupons due in more than 7 years but less than or equal to 11 years					
h. Coupons due in more than 11 years but less than or equal to 21 years	· · · · · · · · · · · · · · · · · · ·				
i. Coupons due in more than 21 years LF58 LF59 1.i. 2. U.S. Treasury Inflation-Protected Securities (TIPS) 4.a. 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) 4.60 M461 3.a a. Discount notes M460 M461 3.a b. Coupons M462 M463 3.b 4. Mortgage-backed Securities M462 M463 3.b Federal Agency and GSE MBS Federal Agency and GSE Residential Pass-through MBS MF98 MF96 4.a a. TBAs MG00 MF99 4.b b. Specified Pools M660 M467 4.c c. All Other Federal Agency and GSE CMBS M468 M469 4.d d. Federal Agency and GSE CMBS M468 M469 4.d Non-Agency MBS M470 <					
2. U.S. Treasury Inflation-Protected Securities (TIPS) M452 M453 2.a b. 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) M458 M459 2.d a. Discount notes M460 M461 3.a b. Coupons M462 M463 3.b 4. Mortgage-backed Securities M462 M463 3.b Federal Agency and GSE MBS Federal Agency and GSE Residential Pass-through MBS MF98 MF96 4.a a. TBAs MG00 MF99 4.b b. Specified Pools MG00 MF99 4.b c. All Other Federal Agency and GSE Residential MBS M468 M469 4.d d. Federal Agency and GSE CMBS M468 M469 4.d Non-Agency MBS Residential MBS M470 M471 4.e <td>· · · · · · · · · · · · · · · · · · ·</td> <td>-</td> <td></td> <td></td> <td></td>	· · · · · · · · · · · · · · · · · · ·	-			
a. TIPS due in less than or equal to 2 years		Li 00		21 00	
b. TIPS due in more than 2 years but less than or equal to 6 years. c. TIPS due in more than 6 years but less than or equal to 11 years. d. TIPS due in more than 11 years. 3. Federal Agency and GSE Securities (excluding MBS) a. Discount notes. b. Coupons. 4. Mortgage-backed Securities Federal Agency and GSE Residential Pass-through MBS a. TBAs MF98 MF96 4.a b. Specified Pools. C. All Other Federal Agency and GSE CMBS M600 MF99 4.b M60 MF99 4.c MF98 MF96 M600 MF99 4.c MF98 MF96 M600 MF99 4.d M600 M600 MF99 4.d M600 M	•	M452		M453	
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) M460 M461 3.a a. Discount notes M462 M463 3.b 4. Mortgage-backed Securities M462 M463 3.b Federal Agency and GSE MBS Federal Agency and GSE Residential Pass-through MBS 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 M470 M471 4.e	, , , , , , , , , , , , , , , , , , ,				
d. TIPS due in more than 11 years. M458 M459 2.d 3. Federal Agency and GSE Securities (excluding MBS) M460 M461 3.a 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 MF98 MF96 4.a a. TBAs. MG00 MF99 4.b 4.c					
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 M462 M463 3.b Federal Agency and GSE MBS Federal Agency and GSE Residential Pass-through MBS MF98 MF96 4.a a. TBAs 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 M470 M471 4.e	·	111100		111100	
b. Coupons		M460		M461	
4. Mortgage-backed Securities Federal Agency and GSE MBS Federal Agency and GSE Residential Pass-through MBS a. TBAs					
Federal Agency and GSE MBS Federal Agency and GSE Residential Pass-through MBS a. TBAs	•				
Federal Agency and GSE Residential Pass-through MBS MF98 MF96 4.a a. TBAs					
a. TBAs	5 ,				
b. Specified Pools		MF98		MF96	
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					
d. Federal Agency and GSE CMBS M469 4.d Non-Agency MBS M470 M471 4.e	·				
Non-Agency MBS e. Non-Agency Residential MBS	· · · · · · · · · · · · · · · · · · ·				
e. Non-Agency Residential MBS	5 ,				
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	• •			M473	

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

		Outr	ght Positions	
		Long 1	Short 2	
Dollar Amounts in Millions at Ma	arket Value	GSWA Amount	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			it this report should be d	irected:
Federal Reserve Bank of New York	Name of Preparent	arer		
33 Liberty Street				
New York, NY 10045	Area Code / P	hone Number		
FAX: (212) 720-5030 or (646) 720-5030	 			
· , , , , , , , , , , , , , , , , , , ,	Dealer Name			
Comments:				
Comments: "To the best of my knowledge, the report has been prepared in conformation."	mity with the	a instructions issued	ov the Federal Pecanya	
New York and is accurate. I am responsible for the internal controls o 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	ver the repor ure the accu e named ins	rting of the data in thi racy of this data, (2) titution. I agree to rep	s report and believe that monitored and reviewed ort any material deficien	t these by audi
Note: Dealers are only required to submit a copy of this attestation wi	th the last as	s-of date of each yea	r.	
Name	Title			
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.

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	Cumula	Cumulative Outright Transactions				
	With Inter-de Brokers 1	aler With Others 2				
Dollar Amounts in Millions at Principal Value	GSWB Amo	unt GSWB Amount				
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.			
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						
Brokers With Others 2				Cumulative O	utright Trans	actions
Dollar Amounts in Millions at Principal Value Some Amount GSWB Amount M536 M536 M539 R805 R806 R807 R806 R807 R806 R807 R808 R809 B809 B809 B809 B809 B809 B809 B809 B810 R810 R810 R811 R811 R811 R812 R813 R814 R815 R815 R816 R817 GSBB Amount GSWB Amount M538 M539 R807 R808 R809 B809 B809				Brokers	W	
a. Commercial paper	Dollar Amounts in Millions at P	rincipal Value	GSWB		GSWB	
Investment grade bonds, notes, and debentures	i. Corporate Securities					
b. Due in less than or equal to 13 months	a. Commercial paper		M536		M537	
c. Due in more than 13 months but less than or equal to 5 years	Investment grade bonds, notes, and debentures					
c. Due in more than 13 months but less than or equal to 5 years. d. Due in more than 5 years but less than or equal to 10 years. e. Due in more than 10 years. Below investment grade bonds, notes, and debentures f. Due in less than or equal to 13 months. g. Due in more than 13 months but less than or equal to 5 years. h. Due in more than 13 months but less than or equal to 5 years. R810 R811 g. Due in more than 15 years but less than or equal to 5 years. R812 R813 h. Due in more than 10 years. Belie R817 State and Municipal Government Obligations a. Due in less than or equal to 13 months. M544 M545 b. Due in more than 13 months but less than or equal to 5 years. R818 R819 c. Due in more than 10 years. R820 R821 d. Due in more than 10 years. R820 R821 d. Due in more than 10 years. R822 R823 e. Variable-rate demand notes. 7. Asset-backed Securities a. Credit card-backed securities. M548 M549 M550 M551 b. Student loan-backed securities. M550 M551 b. Student loan-backed securities. M550 M551 M552 M553 c. Automobile loan-backed securities. M550 M551 M552 M553 Total (lines 1 through 7) M558 M558 M559 Return by 4:00 p.m. the following business day to: Person to whom questions about this report should be disclatistics Function Federal Reserve Bank of New York 31 Liberty Street New York, NY 10045 FAX: (212) 720-5030 or (646) 720-5030	b. Due in less than or equal to 13 months		M538		M539	
d. Due in more than 5 years but less than or equal to 10 years. Below investment grade bonds, notes, and debentures f. Due in less than or equal to 13 months. Below investment grade bonds, notes, and debentures f. Due in less than or equal to 13 months. Below investment grade bonds, notes, and debentures f. Due in less than or equal to 13 months. Below investment grade bonds, notes, and debentures f. Due in more than 13 months but less than or equal to 5 years. Below investment grade less than or equal to 10 years. Below in more than 10 years. Below in more than 10 years. Below in more than 10 years. Below in less than or equal to 10 years. Below in less than or equal to 13 months. Below in more than 13 months but less than or equal to 5 years. Below in more than 13 months but less than or equal to 5 years. Below in more than 10 years. Coule in more than 10 years. Below in m			R804		R805	
e. Due in more than 10 years			R806		R807	
## Below investment grade bonds, notes, and debentures f. Due in less than or equal to 13 months. g. Due in more than 13 months but less than or equal to 5 years. h. Due in more than 15 years but less than or equal to 10 years. i. Due in more than 10 years			R808		R809	
f. Due in less than or equal to 13 months			,			
g. Due in more than 13 months but less than or equal to 5 years. h. Due in more than 5 years but less than or equal to 10 years. i. Due in more than 10 years. 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 13 months but less than or equal to 5 years. R818 R819 C. Due in more than 5 years but less than or equal to 10 years. R820 R821 d. Due in more than 10 years. R822 R823 e. Variable-rate demand notes. Asset-backed Securities a. Credit card-backed securities. b. Student loan-backed securities. C. Automobile loan-backed securities. M550 M551 b. Student loan-backed securities. M550 M551 b. Student loan-backed securities. M550 M551 b. Student loan-backed securities. M550 M551 b. Total (lines 1 through 7). Return by 4:00 p.m. the following business day to: Person to whom questions about this report should be distatistics Function Federal Reserve Bank of New York Statistics Function Federal Reserve Bank of New York Statistics Function Federal Reserve Bank of New York 31 Liberty Street Name of Preparer Area Code / Phone Number FAX: (212) 720-5030 or (646) 720-5030	_		R810		R811	
h. Due in more than 5 years but less than or equal to 10 years	•		R812		R813	
i. Due in more than 10 years	· ·				R815	
State and Municipal Government Obligations a. Due in less than or equal to 13 months						
a. Due in less than or equal to 13 months	•		7.0.0		1	
b. Due in more than 13 months but less than or equal to 5 years	· · · · · · · · · · · · · · · · · · ·		M544		M545	
c. Due in more than 5 years but less than or equal to 10 years R820 R821 d. Due in more than 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. c. Automobile loan-backed securities. d. Other asset-backed securities. Total (lines 1 through 7). Setum by 4:00 p.m. the following business day to: Person to whom questions about this report should be distatistics Function ederal Reserve Bank of New York 3 Liberty Street lew York, NY 10045 Ax: (212) 720-5030 or (646) 720-5030 R822 R823 R822 R823 R823 R522 R823 R522 R823 R529 R549 R550 M550 M551 M552 M553 M554 M555 M556 M557 M558 M558 M559 Person to whom questions about this report should be distatistics Function ederal Reserve Bank of New York 3 Liberty Street lew York, NY 10045 Area Code / Phone Number	·					
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Asset-backed Securities a. Credit card-backed securities b. Student loan-backed securities c. Automobile loan-backed securities d. Other asset-backed securities d. Other asset-backed securities Total (lines 1 through 7) Return by 4:00 p.m. the following business day to: Person to whom questions about this report should be distatistics Function Rederal Reserve Bank of New York 3 Liberty Street Rew York, NY 10045 Area Code / Phone Number AX: (212) 720-5030 or (646) 720-5030 Rederal Reserve Name	-					
a. Credit card-backed securities			M548		W549	
b. Student loan-backed securities						
c. Automobile loan-backed securities d. Other asset-backed securities Total (lines 1 through 7) Person to whom questions about this report should be distatistics Function ederal Reserve Bank of New York Liberty Street lew York, NY 10045 Ax: (212) 720-5030 or (646) 720-5030 Ax: (212) 720-5030 or (646) 720-5030 M554 M555 M556 M557 M558 Person to whom questions about this report should be distanced by the second			-			
d. Other asset-backed securities			-			
eturn by 4:00 p.m. the following business day to: Person to whom questions about this report should be distanced by the following business day to: Person to whom questions about this report should be distanced by the following business day to: Person to whom questions about this report should be distanced by the following business day to: Name of Preparer Substituting the following business day to: Person to whom questions about this report should be distanced by the following business day to: Person to whom questions about this report should be distanced by the following business day to: Name of Preparer Area Code / Phone Number Dealer Name						
Return by 4:00 p.m. the following business day to: Person to whom questions about this report should be distantistics Function Rederal Reserve Bank of New York 3 Liberty Street Rew York, NY 10045 Area Code / Phone Number AX: (212) 720-5030 or (646) 720-5030	d. Other asset-backed securities		M556		M557	
Statistics Function Sederal Reserve Bank of New York 3 Liberty Street Slew York, NY 10045 Area Code / Phone Number AX: (212) 720-5030 or (646) 720-5030 Dealer Name	. Total (lines 1 through 7)		M558		M559	
Area Code / Phone Number FAX: (212) 720-5030 or (646) 720-5030 Dealer Name	Statistics Function Federal Reserve Bank of New York			estions about	this report	should be direc
AX: (212) 720-5030 or (646) 720-5030 Dealer Name	•	Area Code / P	hone Numb	ar		
Dealer Name	on 1011, 111 100 10	/ lica code / i	none ranno	5 1		
	AX: (212) 720-5030 or (646) 720-5030	Doslor Namo				
		Dealer Name				
omments:	omments:					
Comments:		Dealer Name				
To the best of my knowledge, the report has been prepared in conformity with the instructions issued by the Federal Reserve E	New York and is accurate. I am responsible for the internal controls controls are effective. These internal controls are (1) designed to ear compliance staff, and (3) assessed regularly by management of	s over the repo nsure the accu the named ins	rting of th racy of th titution. I	e data in this is data, (2) m agree to repo	report and nonitored a ort any mate	believe that the nd reviewed by
lew York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that ontrols are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficient	lote: Dealers are only required to submit a copy of this attestation	with the last as	s-of date	of each year.		
New York and is accurate. I am responsible for the internal controls over the reporting of the data in this report and believe that controls are effective. These internal controls are (1) designed to ensure the accuracy of this data, (2) monitored and reviewed or compliance staff, and (3) assessed regularly by management of the named institution. I agree to report any material deficienthese 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.	lame	Title				
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Weekly Report of Dealer Financing and Fails—FR 2004C

As of close of trading on Wednesday,

Month / Day / Year

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			Unc	leared Bilateral Specified			
		Overnight and Continuing (less than 30 days) 1 2		1	rm Agreement days or greater)		
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	
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.

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.

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

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

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

			Cleared I	Bilateral—Continue	ed		7
		Sponsored					1
	(Overnight and Continuing 13		m Agreement than 30 days) 14	1	n Agreement ays or greater) 15	
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	
Repurchase Agreements							4
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.

		Overnight and	Torr	GCF m Agreement	Tern	n Agreement	
		Continuing 16		than 30 days)	1	ays or greater)	
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	
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.

				rty Excluding GCF					
		Overnight and Continuing 19	1	erm Agreement ss than 30 days) 20		rm Agreement days or greater) 21		Total 22	
Dollar Amounts in Millions	GSCW	Amount	GSCW	Amount	GSCW	Amount	GSCW	Amount	
Repurchase Agreements							<u> </u>		
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.

	Overnight and Continuing 1	Term Agreement (less than 30 days) 2	Term Agreement (30 days or greater) 3	Total 4	
Dollar Amounts in Millions	GSCW Amount	GSCW Amount	GSCW Amount	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	1		7.d.
e. Other MBS	M684	M685	1		7.e.
f. Corporate securities	M686	M687	1		7.f.
8. Total (line 6)	M688	M689			8.

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:	
Statistics Function		
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 repor	a conformity with the instructions issued by the Federal Reserve Bank of New t and believe that these controls are effective. These internal controls are (1) and (3) assessed regularly by management of the named institution. I agree ported 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 attests	ation with the last as-of date of each year.	
Name	Title	
Signature	Date (MM/DD/YYYY)	



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						Gross F	inancing]				
			Transa	Transactions					Transactions			Securities In Securities C				ies Out	s Out				
	Security		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	1				
2																3	1				
3																5	1				
4																7	1				
5																10	1				
6																20	1				
7																30	1				
8																55	1				
9																60	1				
10																80					
11																102	1				
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:	Person to whom questions about this report should be directed:	
Statistics Function		
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 repor	a conformity with the instructions issued by the Federal Reserve Bank of New t and believe that these controls are effective. These internal controls are (1) and (3) assessed regularly by management of the named institution. I agree ported 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 attests	ation with the last as-of date of each year.	
Name	Title	
Signature	Date (MM/DD/YYYY)	



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					Gross F	Financing						
			Transa	ctions			Secur	ities In			Securit	ies Out				
	Security		\ \		1	Specific Tra	ansactions	Gen	eral	Specific Tra	ansactions	Gen	eral	Fa	ails	FRBNY
	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	Security
	1		2	3	4	5	6	7	8	9	10	11	12	13	14	15
GSSD	1962	8801	M695	M696	M697	M698	M699	M700	M701	M702	M703	M704	M705	M706	M707	M694
1																
2																
3																
4																
5																
6																
7																
8																
9																
10																
11																
Total																

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

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:					
Statistics Function 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)					



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

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

As of close	of trading on:											
		Month / Day / Year										
263c, 353-35 benefit of prin Individual prin	reports are authors, and 391). These nary dealer status.	e reports are re are regarded as	quired to obtain t	he published tity of any subsequer ler be release	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 Reserved.							
	of Information Ac				onduct or sponso							
	erve System. Indiv 04 reports will not				to, a collection of OMB control nur		iess it displays a	ı cur-				
OII THE FR 20	04 reports will not	be published of	otherwise public	iy rentiy vanc	OIVID CONTROL HUI	nber.						
			Dollar Am	ounts in Millions at								
	Secu	urity		Net Forward	Cumulative Outri	ght Transactions						
			Net Outright	Financing			FRBNY					
	Maturity	Rate	Positions	Commitments	Purchases	Sales	Security ID					
	1		2	3	4	5	6					
GSWI	1962	8801	M690	M691	M692	M693	M694					
2								1.				
3								2. 3.				
4								3. 4.				
5								5.				
6								6.				
7								7.				
8								8.				
9								9.				
10								10.				
Total												
Return by 4:	00 p.m. the follov	ving business	day to:	Person to	whom questions	about this report	should be directe	ed:				
Statistics Fur	-	J	•		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
	erve Bank of New \	York		N (B	Name of Property							
33 Liberty Str				Name of Pre	Name of Preparer							
New York, NY				Area Code /	Area Code / Phone Number							
ΕΛΥ· (212) 7'	20-5030 or (646) 7	20-5030		71100 00007	Tione Hambon							
1 AX. (212) 12	20-3030 01 (040) 1	20-3030		Dealer Name	<u> </u>							
Comments:												
New York and	of my knowledge, t d is accurate. I am effective. These int	responsible for	the internal conti	rols over the repo	orting of the data	n this report and	believe that thes	se				
or compliance	e staff, and (3) ass controls and any	essed regularly	by management	of the named in	stitution. I agree to	o report any mate						
Note: Dealers	s are only required	to submit a cop	by of this attestati	on with the last a	as-of date of each	year.						
Name				Title								
Signature				 Date (ΜΜ/DΓ	Date (MM/DD/YYYY)							
_	urden for this information	collection is estimated	d to average 1 hour per	•	•	n data in the required for	orm and to review instr	uctions				

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



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:	
The FR 2004 reports are authorized by law (12 U.S.C. §§ 225a,	disclosed. Aggregate data derived fror
263c, 353-359, and 391). These reports are required to obtain the	published or otherwise publicly disclose

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 / FI	HLMC UME	3S		FHLMC Non-UMBS			
	Fai	ils to Receive 1	Fai	ls to Deliver 2	Fail	Fails to Receive 3		ls to Deliver	
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		
b. 2.5%	MG09		MG10		MG11		MG12		
c. 3.0%	MG13		MG14		MG15		MG16		
d. 3.5%	MG17		MG18		MG19		MG20		
e. 4.0%	MG21		MG22		MG23		MG24		
f. 4.5%	MG25		MG26		MG27		MG28		
g. 5.0%	MG29		MG30		MG31		MG32		
h. 5.5%	MG33		MG34		MG35		MG36		
i. 6.0%	MG37		MG38		MG39		MG40		
j. >6.0%	MG41		MG42		MG43		MG44		
2. Total (line 1)	MG45		MG46		MG47		MG48		
		Outright 1	С	Oollar 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		
b. 2.5%	MG53		MG54		MG55		MG56		
c. 3.0%	MG57		MG58		MG59		MG60		
d. 3.5%	MG61		MG62		MG63		MG64		
e. 4.0%	MG65		MG66		MG67		MG68		
f. 4.5%	MG69		MG70		MG71		MG72		
g. 5.0%	MG73		MG74		MG75		MG76		
h. 5.5%	MG77		MG78		MG79		MG80		
i. 6.0%	MG81		MG82		MG83		MG84		
j. >6.0%	MG85		MG86		MG87		MG88		
4. Total (line 3)	MG89	<u> </u>	MG90		MG91		MG92		

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:					
Statistics Function						
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 corcontrols are effective. These internal controls are (1) designed	•					
Name	Title					
Signature	Date (MM/DD/YYYY)					



As of close of trading on:

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

Month / Day / Year	
For the settlement month of:	
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.	disclosed. Aggregate data derived from these reports that published or otherwise publicly disclosed will not reveal the id tity of any individual primary dealer. If it should be determine subsequently that any information collected on these reports make the content of the con

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		FNMA / FI	HLMC UI	MBS		FHLMC Non-UMBS				
	Fa	ails to Receive 1	F	ails to Deliver	Fai	ls to Receive 3	Fa	ils to Deliver		
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			
b. 2.0%	MH06		MH07		MH08		MH09			
c. 2.5%	MH10		MH11		MH12		MH13			
d. 3.0%	MH14		MH15		MH16		MH17			
e. 3.5%	MH18		MH19		MH20		MH21			
f. 4.0%	MH22		MH23		MH24		MH25			
g. 4.5%	MH26		MH27		MH28		MH29			
h. 5.0%	MH30		MH31		MH32		MH33			
i. 5.5%	MH34		MH35		MH36		MH37			
j. >5.5%	MH38		MH39		MH40		MH41			
2. Total (line 1)	MH42		MH43		MH44		MH45			
` ,		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			
b. 2.0%	MH50		MH51		MH52		MH53			
c. 2.5%	MH54		MH55		MH56		MH57			
d. 3.0%	MH58		MH59		MH60		MH61			
e. 3.5%	MH62		MH63		MH64		MH65			
f. 4.0%	MH66		MH67		MH68		MH69			
g. 4.5%			MH71		MH72		MH73			
h. 5.0%	MH74		MH75		MH76		MH77			
i. 5.5%	MH78		MH79		MH80		MH81			
j. >5.5%	MH82		MH83		MH84		MH85			
4. Total (line 3)	MH86		MH87		MH88		MH89			

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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:						
Statistics Function 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:							
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)						

Month / Day / Year

Month

g. 5.0%.....

j. >6.0%

4. Total (line 3)



As of close of trading on:

For the settlement month of:

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	ublished of any of any ubsequent e released nay not co o respond	or otherwindividually that a dip that a dip that a dip that a dip the	rise publicly disal primary dealing information y dealers will be sponsor, and	sclosed water. If it collected be notified an organ	hese reports to the control of the c	ne iden ermined rts mus Reserve required
			G	NMA		7
		Fail	s to Receive	Fa	ils to Deliver 2	
Dollar Amounts in	Millions	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.

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S056

S058

S060

S062

3.g.

3.h.

3.i.

3.j.

4.

S055

S057

S059

S061

S063

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:						
Statistics Function							
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 corcontrols 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	of:
	Month

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	FNMA / FHLMC UMBS (Class A)			FHLMC Non-UMBS (Class A)			GNMA (Class C)]		
	Fa	ails to Receive 1	F	ails to Deliver 2	F	ails to Receive	F	Fails to Deliver 4	F	ails to Receive 5	F	Fails to Deliver 6	
Dollar Amounts in Millions	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount	
 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.

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

Dollar Amounts in Millions GSFM Amount GSFM Amount	ollar Roll 6 Amount
3. 30-year federal agency and GSE pass-through MBS transaction volumes a. <2.5%	
and GSE pass-through MBS transaction volumes a. <2.5%	3 a
MBS transaction volumes a. <2.5%	3 a
a. <2.5%	3 a
b. 2.5%	3 a
C. 3.0%	
d. 3.5% MJ46 MJ47 MJ48 MJ49 S153 S154 e. 4.0% MJ50 MJ51 MJ52 MJ53 S159 S160 f. 4.5% MJ54 MJ55 MJ56 MJ57 S165 S166 g. 5.0% MJ58 MJ59 MJ60 MJ61 S171 S172 h. 5.5% MJ62 MJ63 MJ64 MJ65 S177 S178 i. 6.0% MJ66 MJ67 MJ68 MJ69 S183 S184 j. >6.0% MJ70 MJ71 MJ72 MJ73 S189 S190 4. Total (line 3) MJ74 MJ75 MJ76 MJ77 S195 S196 FNMA / FHLMC UMBS (Class B) FHLMC Non-UMBS (Class B) Fails to Receive Fails to Receive Fails to Deliver 1 2 3 Fails to Deliver 4 4	3.b
e. 4.0%	3.c
f. 4.5% MJ54 MJ55 MJ56 MJ57 S165 S166 g. 5.0% MJ58 MJ59 MJ60 MJ61 S171 S172 h. 5.5% MJ62 MJ63 MJ64 MJ65 S177 S178 i. 6.0% MJ66 MJ67 MJ68 MJ69 S183 S184 j. >6.0% MJ70 MJ71 MJ72 MJ73 S189 S190 4. Total (line 3) MJ74 MJ75 MJ76 MJ77 S195 S196 FNMA / FHLMC UMBS (Class B) FHLMC Non-UMBS (Class B) Fails to Receive 1 Class B) Fails to Receive 2 A B SIIS to Deliver 3 B SIIS to Deliver 4 A	3.d
g. 5.0% MJ58 MJ59 MJ60 MJ61 S171 S172 h. 5.5% MJ62 MJ63 MJ64 MJ65 S177 S178 i. 6.0% MJ66 MJ67 MJ68 MJ69 S183 S184 j. >6.0% MJ70 MJ71 MJ72 MJ73 S189 S190 4. Total (line 3) MJ74 MJ75 MJ76 MJ77 S195 S196 FNMA / FHLMC UMBS (Class B) FHLMC Non-UMBS (Class B) Fails to Receive 1 Fails to Deliver 2 Fails to Receive 3 Fails to Deliver 4	3.e
h. 5.5% MJ62 MJ63 MJ64 MJ65 S177 S178 i. 6.0% MJ66 MJ67 MJ68 MJ69 S183 S184 j. >6.0% MJ70 MJ71 MJ72 MJ73 S189 S190 4. Total (line 3) MJ74 MJ75 MJ76 MJ77 S195 S196 FNMA / FHLMC UMBS (Class B) FHLMC Non-UMBS (Class B) Fails to Receive Fails to Receive Fails to Deliver 1 2 3 4	3.f.
i. 6.0%	3.g
j. >6.0%	3.h
4. Total (line 3)	3.i.
FNMA / FHLMC UMBS (Class B) Fails to Receive Fails to Deliver Fails to Receive Fails to Deliver 1 2 3 Fails to Deliver 4	3.j.
Fails to Receive Fails to Deliver Fails to Receive Fails to Deliver 4	4.
1 2 3 4	
5. 15-year federal agency	
and GSE pass-through MBS fails	
a. <2.0%	5.a
b. 2.0%	5.b
c. 2.5%	5.0
d. 3.0%	5.0
e. 3.5%	5.€
f. 4.0%	5.f.
g. 4.5%	5.0
h. 5.0%	
i. 5.5%	5.ł
j. >5.5%	5.h 5.i.
6. Total (line 5)	

Settlement Cycle Report of Dealer Fails and Transaction Volumes—Continued

	FNMA / FHLMC UMBS (Class B)					FHLMC Non-UMBS (Class B)				
		Outright 1		Dollar Roll 2		Outright 3		Dollar Roll 4		
Dollar Amounts in Millions	GSFM	Amount	GSFM	Amount	GSFM	Amount	GSFM	Amount		
7. 15-year federal agency										
and GSE pass-through										
MBS transaction volumes										
a. <2.0%	MK22		MK23		MK24		MK25			
b. 2.0%	MK26		MK27		MK28		MK29			
c. 2.5%	MK30		MK31		MK32		MK33			
d. 3.0%	MK34		MK35		MK36		MK37			
e. 3.5%	MK38		MK39		MK40		MK41			
f. 4.0%	MK42		MK43		MK44		MK45			
g. 4.5%	MK46		MK47		MK48		MK49			
h. 5.0%	MK50		MK51		MK52		MK53			
i. 5.5%	MK54		MK55		MK56		MK57			
j. >5.5%	MK58		MK59		MK60		MK61			
8. Total (line 7)	MK62		MK63		MK64		MK65			

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:	
Statistics Function 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)	