

Board of Governors of the Federal Reserve System



Weekly Report of Dealer Positions—FR 2004A

As o	of c	lose	of	trading	on	Wednesday,
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Month / Day / Year

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

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

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.



Weekly Report of Dealer Positions—Continued

		Outright	\neg				
Dollar Amounts in	Millions at Market Value	Long 1	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:	Person to whom questions	s about this rep	ort should be dire	ected:			
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						
New Tork, NT 10045							
FAX: (212) 720-5030 or (646) 720-5030	Dealer Name						
Comments							
"To the best of my knowledge, the report has been prepared in conf New York and is accurate. I am responsible for the internal controls controls are effective. These internal controls are (1) designed to er or compliance staff, and (3) assessed regularly by management of these internal controls and any inaccuracies in data already reporte	over the reporting of the data sure the accuracy of this dat he named institution. I agree	a in this report a a, (2) monitored to report any m	and believe that t d and reviewed b naterial deficienc	hese y audit			
Note: Dealers are only required to submit a copy of this attestation	with the last as-of date of eac	ch year.					
Name	Title						
Signature	Date (MM/DD/YYYY)						



Board of Governors of the Federal Reserve System



Weekly Report of Cumulative Dealer Transactions—FR 2004B

As o	f c	lose	of	trading	on	Wednesday,
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Month / Day / Year

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	Cumulative Outrig	ght Transactions
Dollar Amounts in Millions at Principal Value	With Inter-dealer Brokers	With Others
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.
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.
Federal Agency and GSE Securities (excluding MBS)		
a. Discount notes		3.a.
b. Coupons		3.b.
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		
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 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 Cumulative Dealer Transactions—Continued

		Cumulative Outri			
Dollar Amount	s in Millions at Principal Value	With Inter-dealer Brokers 1	With Others 2		
6. State and Municipal Government Obligations					
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.	
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	Name of Preparer Area Code / Phone Number Dealer Name				
Comments					
"To the best of my knowledge, the report has been prepared in New York and is accurate. I am responsible for the internal corcontrols 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 reports. Dealers are only required to submit a copy of this attestal	ntrols over the reporting of the doto ensure the accuracy of this cont of the named institution. I agroported to the Federal Reserve E	ata in this report a data, (2) monitored ee to report any m Bank of New York."	nd believe that thes and reviewed by a aterial deficiencies	e udit	
Troto. Dodiers are only required to submit a copy of this attesta	and i with the last as-of date of e	aon year.			
Name	Title				
Signature	Date (MM/DD/YYYY)				

FR 2004C 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 Financing and Fails—FR 2004C

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

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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)	Total 4
1. Repurchase Agreements				
a. U.S. Treasury Securities (excluding TIPS)				
b. U.S. Treasury Inflation-Protected Securities (TIPS)				
c. Federal Agency and GSE Securities (excluding MBS)				
d. Federal Agency and GSE MBS				
e. Corporate Debt				
f. Equities				
g. Other				
2. Reverse Repurchase Agreements				
a. U.S. Treasury Securities (excluding TIPS)				
b. U.S. Treasury Inflation-Protected Securities (TIPS)				
c. Federal Agency and GSE Securities (excluding MBS)				
d. Federal Agency and GSE MBS				
e. Corporate Debt				
f. Equities				
g. Other				
3. Other Financing Activity, Securities Lent				
a. U.S. Treasury Securities (excluding TIPS)				
b. U.S. Treasury Inflation-Protected Securities (TIPS)				
c. Federal Agency and GSE Securities (excluding MBS)				
d. Federal Agency and GSE MBS				
e. Corporate Debt				
f. Equities				
g. Other				

Public reporting burden for this information collection is estimated to average 1.25 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	Term Agreements (less than 30 days)	Term Agreements (30 days or greater)	Total 4
Other Financing Activity, Securities Borrowed	Dollar Amounts in Willions	1	2	3	4
a. U.S. Treasury Securities (excluding TIPS)					
b. U.S. Treasury Inflation-Protected Securities (TIPS)					
c. Federal Agency and GSE Securities (excluding MBS)					
d. Federal Agency and GSE MBS					
e. Corporate Debt					
f. Equities					
g. Other					
5. Total (lines 1-4)					
		Fails to Receive	Fails to Deliver		
6. Aggregate Fails				1	
a. U.S. Treasury Securities (excluding TIPS)				1	
b. U.S. Treasury Inflation-Protected Securities (TIPS)				1	
c. Federal agency and GSE securities (excluding MBS)				1	
d. Federal agency and GSE MBS				1	
e. Other MBS				1	
f. Corporate securities				1	
7. Total (Line 6)				1	
Return by 4:00 p.m. the following business day to:	Person to whom questions ab	oout this report sh	ould be directed:	_	
Government Securities Dealer Statistics Unit					
Federal Reserve Bank of New York	Name of Preparer			-	
33 Liberty Street	Name of Freparer				
New York, NY 10045	Area Code / Phone Number			_	
FAX: (212) 720-5030 or (646) 720-5030				_	
Comments					
"To the best of my knowledge, the report has been prepared in c the internal controls over the reporting of the data in this report a data, (2) monitored and reviewed by audit or compliance staff, and these internal controls and any inaccuracies in data already repo	and believe that these controls are effected (3) assessed regularly by managem	ctive. These intern	nal controls are (1)	designed to ensure	e the accuracy of t
Note: Dealers are only required to submit a copy of this attestation	on with the last as-of date of each year				
Name	Title				
Signature	Date (MM/DD/YYYY)				1

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

Board of Governors of the Federal Reserve System



Weekly Report of Specific Issues—FR 2004SI

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

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						[Oollar Amoun	ts in Million	s at Par Value)					
		Cumulative	Outright					Gross F	inancing						
		Transa	ctions			Secur	ities In			Securit	ies Out				
		With			Specific Tr	ansactions	Gen	eral	Specific Tra	ansactions	Gen	eral	Fa	ails	FRBNY
	Security 1	Interdealer Broker 2	ker Others	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	to Deliver	Security ID 15
1															2
2															3
3															5
4															7
5															10
6															30
7															55
8															60
9			·			·									80
Total															

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



Weekly Report of Specific Issues—Continued

Return by 4:00 p.m. the following business day to:	Person to whom questions about this report should be directed:	
Government Securities Dealer Statistics Unit		
Federal Reserve Bank of New York 33 Liberty Street	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 rep	d in conformity with the instructions issued by the Federal Reserve Bank of New Yor bort and believe that these controls are effective. These internal controls are (1) des aff, and (3) assessed regularly by management of the named institution. I agree to reported to the Federal Reserve Bank of New York."	signed to ensure the accuracy of this
Note: Dealers are only required to submit a copy of this atte	estation with the last as-of date of each year.	
Name	Title	
Signature	Date (MM/DD/YYYY)	

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

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			Gross Financing										
	Wi Interd Security Brol	Transa	Transactions		Securities In			Securities Out							
		With	With Others 3		Specific Transactions		General		Specific Transactions		General		Fails		FRBNY
		Interdealer y Broker 2		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	to Deliver	Security ID 15
1															2
2															3
3															5
4															7
5															10
6															30
7															55
8															60
9															80
Total															

2. 3.



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 repor	n conformity with the instructions issued by the Federal Reserve Bank of Net and believe that these controls are effective. These internal controls are (1 and (3) assessed regularly by management of the named institution. I agree eported 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)	



Board of Governors of the Federal Reserve System



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

As of close o		Day / Year						
353-359, and 2 efit of primary of Individual primarthe Freedom of	eports are authorized l 263). These reports are	by law (12 U.S.C. §§) are required to obtain the garded as confidential are treated as such	licly disclosed are published identity of an mined subset by the	04 reports will not be pd. Aggregate data derival or otherwise publicly or individual primary dequently that any inforpe released, primary design.	ved from these report disclosed will not re- ealer. If it should be mation collected o	orts that veal the e deter- n these		
		Doll	lar Amounts in Millions at Par	Value				
	Security Positions		Net Forward Financing Commitments	Cumulative Outrig Purchases 4	Sales	\perp		
Government Se Federal Reserv 33 Liberty Stree New York, NY 1 FAX: (212) 720		ics Unit	Person to who Name of Prepare Area Code / Phor Dealer Name		report should be dir	1. 2. 3. 4. 5. 6. 7. 8. 9. ected:		
Comments								
New York and is controls are effe or compliance s these internal c	s accurate. I am respo ective. These internal o staff, and (3) assessed controls and any inaccu	nsible for the internal controls are (1) design regularly by manage uracies in data alread	ed in conformity with the in controls over the reporting ned to ensure the accurace ment of the named institu- y reported to the Federal estation with the last as-o	ng of the data in this report by of this data, (2) monit tion. I agree to report an Reserve Bank of New Y	ort and believe that to ored and reviewed b ny material deficienc	these by audit		
Name			Title					
Signature			Date (MM/DD/YY	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.