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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. §§ 225(a), 353-359, and 263). These reports are required to obtain the benefit of primary dealer status.

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Dollar Amounts in Millions at Market Value	Outright Positions		
	Long 1	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			
<i>Federal Agency and GSE MBS</i>			
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.
<i>Non-Agency MBS</i>			
d. Non-Agency Residential MBS.....			4.d.
e. Other CMBS .....			4.e.
5. Corporate Securities			
a. Commercial paper.....			5.a.
<i>Investment grade bonds, notes, and debentures</i>			
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			
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 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.

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**Weekly Report of Dealer Positions—Continued**

Dollar Amounts in Millions at Market Value	Outright Positions		
	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:**

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

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. §§ 225(a), 353-359, and 263). These reports are required to obtain the benefit of primary dealer status.

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	Cumulative Outright Transactions		
	With Inter-dealer Brokers 1	With Others 2	
Dollar Amounts in Millions at Principal Value			
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			
<i>Federal Agency and GSE MBS</i>			
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.
<i>Non-Agency MBS</i>			
e. Non-Agency Residential MBS.....			4.e.
f. Other CMBS.....			4.f.
5. Corporate Securities			
a. Commercial paper.....			5.a.
<i>Investment grade bonds, notes, and debentures</i>			
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.

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**Weekly Report of Cumulative Dealer Transactions—Continued**

Dollar Amounts in Millions at Principal Value	Cumulative Outright Transactions		
	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.

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

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

\_\_\_\_\_  
Name

\_\_\_\_\_  
Title

\_\_\_\_\_  
Signature

\_\_\_\_\_  
Date (MM/DD/YYYY)

Board of Governors of the Federal Reserve System



Weekly Report of 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) 3	Total 4
<b>1. Repurchase Agreements</b>				
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.
f. Equities.....				1.f.
g. Other.....				1.g.
<b>2. Reverse Repurchase Agreements</b>				
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.
f. Equities.....				2.f.
g. Other.....				2.g.
<b>3. Other Financing Activity, Securities Lent</b>				
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.
f. Equities.....				3.f.
g. Other.....				3.g.

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.

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**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.
f. Equities.....					4.f.
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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Comments

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Name

\_\_\_\_\_  
Title

\_\_\_\_\_  
Signature

\_\_\_\_\_  
Date (MM/DD/YYYY)

Board of Governors of the Federal Reserve System



Weekly Report of Specific Issues—FR 2004SI

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

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

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## Weekly Report of Specific Issues—Continued

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Dealer Name

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Comments

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\_\_\_\_\_  
Name

\_\_\_\_\_  
Title

\_\_\_\_\_  
Signature

\_\_\_\_\_  
Date (MM/DD/YYYY)



Board of Governors of the Federal Reserve System



Daily Report of Specific Issues—FR 2004SD

As of close of trading on: \_\_\_\_\_  
 Month / Day / Year

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

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## 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

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Name of Preparer

\_\_\_\_\_  
Area Code / Phone Number

\_\_\_\_\_  
Dealer Name

\_\_\_\_\_  
Comments

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\_\_\_\_\_  
Name

\_\_\_\_\_  
Title

\_\_\_\_\_  
Signature

\_\_\_\_\_  
Date (MM/DD/YYYY)

DRAFT

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				
	Security 1	Net Outright Positions 2	Net Forward Financing Commitments 3	Cumulative Outright Transactions	
				Purchases 4	Sales 5
1					
2					
3					
4					
5					
6					
7					
8					
9					
Total					

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

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 Area Code / Phone Number

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 Dealer Name

Comments

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\_\_\_\_\_  
 Name

\_\_\_\_\_  
 Title

\_\_\_\_\_  
 Signature

\_\_\_\_\_  
 Date (MM/DD/YYYY)