FR 2004SD
OMB No. 7100-0003
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Federal Reserve Bank of New York

FR 2004SD Supplement for

As of date ________________

Part A Security Fails (millions of USD)[1]

Security ID	Fails to Receive	Fails to Deliver
FNMA 4.5% 30 Year MBS TBA		
FNMA 5.0% 30 Year MBS TBA		
FNMA 5.5% 30 Year MBS TBA		

Part B Cumulative Total MBS TBA Transactions[2] (millions of USD)

Security ID	Settlement Date	Cumulative Total TBA Transactions (Outright Buys and Sells, Dollar Rolls, and Swaps) with External Counterparties For June Settlement
Class A 30 Year FNMA 4.5%	June 2010	
Class A 30 Year FNMA 5.0%	June 2010	
Class A 30 Year FNMA 5.5%	June 2010	

[1] Report data at the original issuance par amount of the collateral. Report failed transactions and failed financing transactions that occurred on the as-of date only. Do not report on a cumulative basis.
[2] Report data using trade date accounting at the original issuance par amount. Exclude transactions that use a specific MBS as collateral because they are treated as repurchase agreements. Report gross purchases and sales on a cumulative basis for each reportable transaction associated with the stated settlement date. Do not net purchases and sales. For example, if $200 million in June FNMA 5% TBAs were purchased and $100 million were sold, the cumulative total would be $300 million.