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Table I

Primary Dealer Transactions in U.S. Government, Federal Agency, Government Sponsored Enterprise, Mortgage-backed, and Corporate Securities by Type of Counterparty[1,2]

For week ended November 11, 2009
(Daily Average Figures; In Millions of Dollars)

		Outright Transactions	Change from Previous Week
U.S. Government Securities			
With Inter-Dealer Brokers		172,209	-20,369
With Others		267,084	-7,851
	TOTAL	439,294	-28,220
Federal Agency and Government Sponsored Enterprise Securities (excluding Mortgage-backed securities)			
With Inter-dealer Brokers		2,569	-1,696
With Others		63,826	1,596
	TOTAL	66,395	-100
Mortgage-backed Securities			
With Inter-dealer Brokers		120,615	41,821
With Others		336,669	136,358
	TOTAL	457,284	178,179
Corporate Securities			
With Inter-dealer Brokers		1,096	-43
With Others		123,707	11,513
	TOTAL	124,804	11,470

Notes: 1. The figures represent purchases and sales in the market by the primary U.S. government securities dealers reporting to the Federal Reserve Bank of New York. Outright transactions include all U.S. government, federal agency, government sponsored enterprise, mortgage-backed, and corporate securities scheduled for immediate and forward delivery, as well as U.S. government securities traded on a "when-issued" basis between the announcement and issue date. Data do not include transactions under repurchase and reverse repurchase (resale) agreements. Averages are based on the number of trading days in the week.

2. These reports are based on data voluntarily submitted by primary dealers to the Federal Reserve Bank of New York (FRBNY) pursuant to forms and instructions available at: http://www.newyorkfed.org/markets/primarydealers.html. FRBNY expects primary dealers to submit accurate data, but FRBNY does not itself audit the data.

Figures may not add due to rounding. Data may reflect revisions since prior publication.

Government Securities Dealer Statistics Unit, Federal Reserve Bank of New York

Primary Dealer Transactions in U.S. Government, Federal Agency, Government Sponsored Enterprise, Mortgage-backed, and Corporate Securities [1,2,3]

For week ended November 11, 2009
(Daily Average Figures; In Millions of Dollars)

Type of Security	Outright Transactions	Change from Previous Week
U.S. Government Securities		
Treasury Bills	57,599	-14,906
Coupon Securities		
due in 3 years or less	174,964	18,456
due in more than 3 years but less than or equal to 6 years	71,933	-29,386
due in more than 6 years but less than or equal to 11 years	104,304	-3,759
due in more than 11 years	25,844	2,574
Treasury Inflation Index Securities (TIIS)	4,650	-1,199
Total U.S. Government Securities	439,294	-28,220
Federal Agency and Government Sponsored Enterprise Securities		
Discount Notes	54,229	732
Coupon Securities		
due in 3 years or less	8,267	-723
due in more than 3 years but less than or equal to 6 years	2,357	-197
due in more than 6 years but less than or equal to 11 years	1,033	109
due in more than 11 years	509	-21
Total Federal Agency and Government Sponsored Enterprise Securities (excluding Mortgage-backed securities)	66,395	-100
Mortgage-backed Securities	457,284	178,179
Corporate Securities		
due in 1 year or less	98,908	8,136
due in more than 1 year	25,895	3,334
Total Corporate Securities	124,804	11,470

Notes: 1. The figures represent purchases and sales in the market by the primary U.S. government securities dealers reporting to the Federal Reserve Bank of New York. Outright transactions include all U.S. government, federal agency, government sponsored enterprise, mortgage-backed, and corporate securities scheduled for immediate and forward delivery, as well as all U.S. government securities traded on a "when-issued" basis between the announcement and issue date. Data do not include transactions under repurchase and reverse repurchase (resale) agreements. Averages are based on the number of trading days in the week.

2. Outright TIIS transactions are reported at principal value, excluding accrued interest, where principal value reflects the original issuance par amount (unadjusted for inflation) times the price times the index ratio.

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Table III

Primary Dealer Positions in U.S. Government, Federal Agency, Government Sponsored Enterprise, Mortgage-backed, and Corporate Securities[1,2]

As-of close of Trading November 11, 2009
(In Millions of Dollars)

Type of Security	Net Outright Position	Change from Previous Week
U.S. Government Securities		
Treasury Bills	16,046	15,459
Coupon Securities		
due in 3 years or less	-29,717	8,136
due in more than 3 years but less than or equal to 6 years	-2,794	2,849
due in more than 6 years but less than or equal to 11 years	8,070	1,156
due in more than 11 years	1,316	-1,321
Treasury Inflation Index Securities (TIIS)	133	323
Total U.S. Government Securities	-6,946	26,602
Federal Agency and Government Sponsored Enterprise Securities		
Discount Notes	45,071	7,068
Coupon Securities		
due in 3 years or less	51,381	-4,848
due in more than 3 years but less than or equal to 6 years	7,301	-1,034
due in more than 6 years but less than or equal to 11 years	1,290	-538
due in more than 11 years	1,108	-151
Total Federal Agency and Government Sponsored Enterprise Securities (excluding Mortgage-backed Securities)	106,151	497
Mortgage-backed Securities	24,118	-3,132
Corporate Securities		
due in 1 year or less	27,065	-879
due in more than 1 year	93,558	1,478
Total Corporate Securities	120,623	599

Notes: 1. The net outright position includes all U.S. government, federal agency, government sponsored enterprise, mortgage-backed and corporate securities scheduled for immediate and forward delivery, as well as U.S. government securities traded on a "when-issued" basis between the announcement and issue date.

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Table IV

Financing by Primary U.S. Government Securities Dealers[1,2,3]

Amount Outstanding as of November 11, 2009
(In Millions of Dollars)

Type of Financing	Overnight & Continuing	Term Agreements	Total	Change From Previous Week
Securities In				
U.S. Treasury Securities	937,539	818,232	1,755,771	42,322
Federal Agency and Government Sponsored Enterprise Securities	109,551	142,585	252,136	8,268
Mortgage-backed Securities	99,508	296,983	396,491	23,847
Corporate Securities	68,317	28,640	96,957	2,386
Securities Out				
U.S. Treasury Securities	999,322	540,022	1,539,344	56,029
Federal Agency and Government Sponsored Enterprise Securities	232,208	86,465	318,673	10,970
Mortgage-backed Securities	502,755	186,983	689,738	17,767
Corporate Securities	116,392	41,268	157,660	1,503
Memorandum				
Reverse Repurchase Agreements	715,366	1,102,880	1,818,246	65,524
Repurchase Agreements	1,674,427	802,186	2,476,613	70,566

Notes: 1. Financing data are reported by the primary U.S. government securities dealers reporting to the Federal Reserve Bank of New York. Figures cover financing involving U.S. government, federal agency, government sponsored enterprise, mortgage-backed and corporate securities.

2. Financing transactions for Treasury inflation index securities (TIIS) are reported in actual funds paid or received, except for pledged securities. TIIS that are used as pledged securities are reported at par value, which is the value of the security at original issuance (unadjusted for inflation).

3. These reports are based on data voluntarily submitted by primary dealers to the Federal Reserve Bank of New York (FRBNY) pursuant to forms and instructions available at: http://www.newyorkfed.org/markets/primarydealers.html. FRBNY expects primary dealers to submit accurate data, but FRBNY does not itself audit the data.

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Table V

Fails by Primary U.S. Government Securities Dealers[1,2]
For week ended November 11, 2009
(In Millions of Dollars)

Type of Security[3]	Fails to Receive[4]	Change from Previous Week	Fails to Deliver	Change from Previous Week
U.S. Treasury Securities	19,924	2,132	14,783	-391
Federal Agency and Government Sponsored Enterprise Securities	5,127	-1,564	8,510	342
Mortgage-backed Securities[5]	93,867	-20,427	122,976	-23,069
Corporate Securities	11,455	17	15,990	1,325

Notes: 1. Delivery Fails occur when a trade fails to settle on schedule. There are two parties to every fail: one party fails to receive the security (fails to receive) and one party fails to deliver the security (fails to deliver). Outright purchase and sale transactions can result in a fail. Financing transactions (securities borrowed or securities lent, also known as the market for collateral) may also result in a fail.

2. These reports are based on data voluntarily submitted by primary dealers to the Federal Reserve Bank of New York (FRBNY) pursuant to forms and instructions available at: http://www.newyorkfed.org/markets/primarydealers.html. FRBNY expects primary dealers to submit accurate data, but FRBNY does not itself audit the data.

3. Aggregated fails data are aggregated across four distinct securities categories: Treasury Securities, Agency Securities, Mortgage-Backed Securities, and Corporate Securities. While fails are reported separately for these four categories, there is no defined breakdown within each category. For example, fails for Treasury bills are not reported separately from fails for Treasury notes.

4. Fails data reflect cumulative weekly aggregated 'fails to receive' and 'fails to deliver' for the primary dealer community. Aged fails are not reported separately from overall fails. Fails are reported at the amount that was to be paid or received on the day the failed trade was to settle.

5. Fails in Mortgage-Backed securities include 'to be announced' securities where the settlement date is beyond the contractual settlement date.

* Data are not published if fewer than three dealer report financing in this category.
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Government Securities Dealer Statistics Unit, Federal Reserve Bank of New York