

Reporting Central User Guide

Text File Format

FR 2004 A/B/C/FA/FB/FC/FM Series
Primary Dealer Reports

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How to create a FR2004 Text file from a spreadsheet

Step 1. Create a spreadsheet with a layout like report form, for example the FR 2004A, along with its corresponding cell identifiers and its data values from each item on the FR 2004A report form. You should skip those rows on the form that doesn't contain cells to be filled-in.

A sample picture of a portion of the FR 2004A report is displayed below:

	A	B	C	D	E	F	G	H
1								
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Step 2. Once the entire report form is populated on a spreadsheet and the data values have been entered, it is time to format all your entries from the first Cell Identifier and Value up to and including the last Cell Identifier and Value into a Reporting Central required format.

To accomplish this the following technique may be used

- select cells starting with first Cell Identifier and Value (starting with the first Cell Identifier row/column) up to the last Cell Identifier and Value (ending with the last Value row/column).
- paste selection to another spreadsheet and save it in *.txt file:
On the spreadsheet file: do a File > Save As, select Text (Tab delimited) in the Save as type section. Type a name for the file and click the Save button. Then click OK and Yes to the two MS Excel prompts.
- If you open the text file, you should see something like this:

```
File Edit Format View Help
LGSWAM438 233 LGSWAM439 76
LGSWAN749 310 LGSWAN756 309
LGSWAM440 31 LGSWAM441 546
LGSWAM442 702 LGSWAM443 626
LGSWAM444 310 LGSWAM445 182
LGSWAM446 818 LGSWAM447 493
LGSWAM448 933 LGSWAM449 751
LGSWALF56 350 LGSWALF57 627
LGSWALF58 211 LGSWALF59 413
LGSWAM452 297 LGSWAM453 151
LGSWAM454 276 LGSWAM455 621
LGSWAM456 539 LGSWAM457 458
LGSWAM458 409 LGSWAM459 2
LGSWAM460 130 LGSWAM461 663
LGSWAM462 476 LGSWAM463 369
LGSWAMF98 181 LGSWAMF96 174
LGSWAMG00 953 LGSWAMG00 553
LGSWAM466 275 LGSWAM467 318
LGSWAM468 440 LGSWAM469 903
LGSWAM470 639 LGSWAM471 62
LGSWAM472 788 LGSWAM473 68
LGSWAM474 423 LGSWAM475 213
LGSWAM476 551 LGSWAM477 436
LGSWAN757 393 LGSWAN783 318
LGSWAN784 391 LGSWAN785 980
LGSWAN786 699 LGSWAN787 813
LGSWAN788 860 LGSWAN789 437
LGSWAN790 875 LGSWAN791 473
LGSWAN792 999 LGSWAN793 422
LGSWAN794 747 LGSWAN795 35
LGSWAM482 676 LGSWAM483 458
LGSWAN796 24 LGSWAN797 750
LGSWAN798 749 LGSWAN799 831
LGSWAN800 418 LGSWAN801 529
LGSWAM486 693 LGSWAM487 505
LGSWAM488 137 LGSWAM489 997
LGSWAM490 250 LGSWAM491 487
LGSWAM492 147 LGSWAM493 907
LGSWAM494 315 LGSWAM495 654
LGSWAM496 18648 LGSWAM497 18609
```

- use "Replace All" for the following: "<tab>" to "+" and after that "+L" to "L" to see something like that:

```
File Edit Format View Help
LGSWAM438+233LGSWAM439+76
LGSWAN749+310LGSWAN756+309
LGSWAM440+31LGSWAM441+546
LGSWAM442+702LGSWAM443+626
LGSWAM444+310LGSWAM445+182
LGSWAM446+818LGSWAM447+493
LGSWAM448+933LGSWAM449+751
LGSWALF56+350LGSWALF57+627
LGSWALF58+211LGSWALF59+413
LGSWAM452+297LGSWAM453+151
LGSWAM454+276LGSWAM455+621
LGSWAM456+539LGSWAM457+458
LGSWAM458+409LGSWAM459+2
LGSWAM460+130LGSWAM461+663
LGSWAM462+476LGSWAM463+369
LGSWAMF98+181LGSWAMF96+174
LGSWAMG00+953LGSWAMF99+553
LGSWAM466+275LGSWAM467+318
LGSWAM468+440LGSWAM469+903
LGSWAM470+639LGSWAM471+62
LGSWAM472+788LGSWAM473+68
LGSWAM474+423LGSWAM475+213
LGSWAM476+551LGSWAM477+435
LGSWAN757+393LGSWAR783+318
LGSWAR784+391LGSWAR785+980
LGSWAR786+699LGSWAR787+813
LGSWAR788+860LGSWAR789+437
LGSWAR790+875LGSWAR791+473
LGSWAR792+999LGSWAR793+422
LGSWAR794+747LGSWAR795+35
LGSWAM482+676LGSWAM483+458
LGSWAR796+24LGSWAR797+750
LGSWAR798+749LGSWAR799+831
LGSWAR800+418LGSWAR801+529
LGSWAM486+693LGSWAM487+505
LGSWAM488+137LGSWAM489+997
LGSWAM490+250LGSWAM491+487
LGSWAM492+147LGSWAM493+907
LGSWAM494+315LGSWAM495+654
LGSWAM496+18648LGSWAM497+18609
```

Step 3. The last step is adding the respondent ID, as-of-date and the report form name. Open the newly created text file, place the cursor before the Cell Identifier on the beginning of the first row of data and press the return key to create an empty first row. Then type in your 10-digit respondent ID code immediately followed by FR2004A and three blank spaces (Remember the report form name must be 10 characters long) and then the report's as-of-date (in the format of the date on the first line below.) Save the file and you're done. Once you're done, your first row of data should look similar in format to the file below.

```
File Edit Format View Help
0123456789FR2004A 01-05-2022
LGSWAM438+233LGSWAM439+76
LGSWAN749+310LGSWAN756+309
LGSWAM440+31LGSWAM441+546
LGSWAM442+702LGSWAM443+626
LGSWAM444+310LGSWAM445+182
LGSWAM446+818LGSWAM447+493
LGSWAM448+933LGSWAM449+751
LGSWALF56+350LGSWALF57+627
LGSWALF58+211LGSWALF59+413
LGSWAM452+297LGSWAM453+151
LGSWAM454+276LGSWAM455+621
LGSWAM456+539LGSWAM457+458
LGSWAM458+409LGSWAM459+2
LGSWAM460+130LGSWAM461+663
LGSWAM462+476LGSWAM463+369
LGSWAMF98+181LGSWAMF96+174
LGSWAMG00+953LGSWAMF99+553
LGSWAM466+275LGSWAM467+318
LGSWAM468+440LGSWAM469+903
LGSWAM470+639LGSWAM471+62
LGSWAM472+788LGSWAM473+68
LGSWAM474+423LGSWAM475+213
LGSWAM476+551LGSWAM477+435
LGSWAN757+393LGSWAR783+318
LGSWAR784+391LGSWAR785+980
LGSWAR786+699LGSWAR787+813
LGSWAR788+860LGSWAR789+437
LGSWAR790+875LGSWAR791+473
LGSWAR792+999LGSWAR793+422
LGSWAR794+747LGSWAR795+35
LGSWAM482+676LGSWAM483+458
LGSWAR796+24LGSWAR797+750
LGSWAR798+749LGSWAR799+831
LGSWAR800+418LGSWAR801+529
LGSWAM486+693LGSWAM487+505
LGSWAM488+137LGSWAM489+997
LGSWAM490+250LGSWAM491+487
LGSWAM492+147LGSWAM493+907
LGSWAM494+315LGSWAM495+654
LGSWAM496+18648LGSWAM497+18609
```

Now you can go ahead and submit this text file to Reporting Central.

File Format for FR2004A “Weekly Report of Dealer Positions” (Effective 01/05/2022)

Report Header Record for FR2004A

The Report Header Record must be the first record in the file.

Field	Length	Type	Value/Description
Report Institution ID	10	Numeric	10-digit respondent identifier
Report Name	10	Alpha	'FR2004A' followed by three blanks
Report As-of-date	10	Numeric	10-digit date (MM-DD-YYYY) which represents the as-of date of the report.

Report Data Record for FR2004A

There must be one Report Data Record for each line of the report form.

Field	Length	Type	Value/Description
Cell Identifier	9	Alpha	L followed by 8-character Cell Identifier of the line of the report form: "MDRM" ID for the FR2004A from (4-char): GSWA and the first field of the corresponding line "MDRM" (4-char) (M438-M497). See the list below for the MDRM for each cell

The next pair of fields is the separator and the data value. In case of the FR2004A report, there are only two columns per Line, so two cell identifiers are followed by their values separated by field separators.

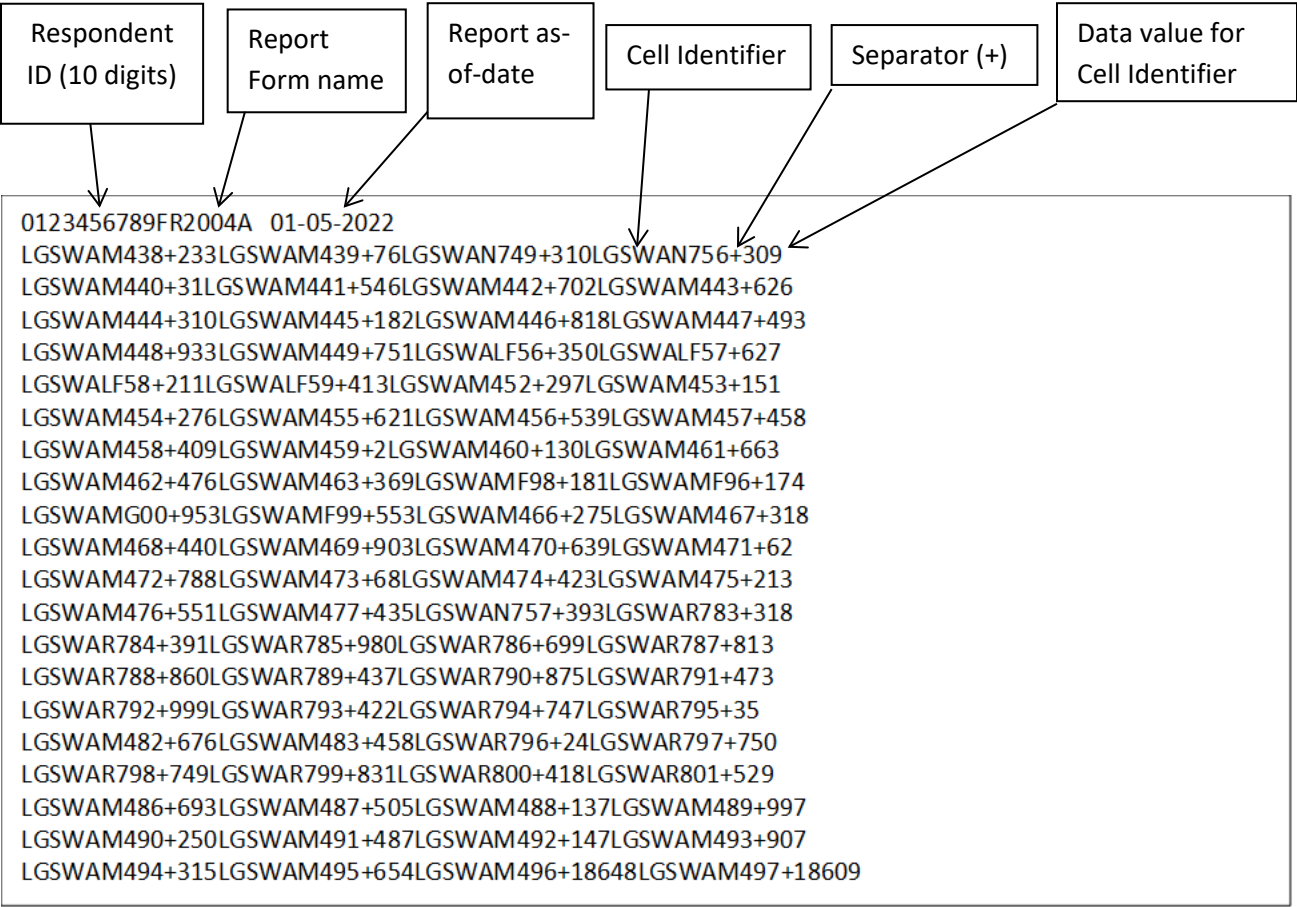
Field	Length	Type	Value/Description
+	1	Alpha	'+' plus sign, used as field separator
Data Value	0-9	Numeric	Numeric data value being reported for the data cell defined by that row and column. Value must be in one of the following formats: 1. An unsigned one to nine-digit value if positive 2. Zero (unsigned) if zero is the applicable value 3. Null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Cell Identifiers to be used for FR2004A

Weekly Report of Dealer Positions - FR 2004A		Outright Positions	
		Long 1	Short 2
1. U.S. Treasury securities (excluding TIPS)			
1.a. Bills		GSWAM438	GSWAM439
1.b. Floating-rate notes (FRN)		GSWAN749	GSWAN756
1.c. Coupons due in less than or equal to 2 years		GSWAM440	GSWAM441
1.d. Coupons due in more than 2 years but less than or equal to 3 years		GSWAM442	GSWAM443
1.e. Coupons due in more than 3 years but less than or equal to 6 years		GSWAM444	GSWAM445
1.f. Coupons due in more than 6 years but less than or equal to 7 years		GSWAM446	GSWAM447
1.g. Coupons due in more than 7 years but less than or equal to 11 years		GSWAM448	GSWAM449
1.h. Coupons due in more than 11 years but less than or equal to 21 years		GSWALF56	GSWALF57
1.i. Coupons due in more than 21 years		GSWALF58	GSWALF59
2. U.S. Treasury Inflation-Protection Securities (TIPS)			
2.a. TIPS due in less than or equal to 2 years		GSWAM452	GSWAM453
2.b. TIPS due in more than 2 years but less than or equal to 6 years		GSWAM454	GSWAM455
2.c. TIPS due in more than 6 years but less than or equal to 11 years		GSWAM456	GSWAM457
2.d. TIPS due in more than 11 years		GSWAM458	GSWAM459
3. Federal Agency and GSE Securities (excluding MBS)			
3.a. Discount notes		GSWAM460	GSWAM461
3.b. Coupons		GSWAM462	GSWAM463
4. Mortgage-backed Securities			
<i>Federal Agency and GSE MBS</i>			
<i>Federal Agency and GSE Residential Pass-through MBS</i>			
4.a. TBAs		GSWAMF98	GSWAMF96
4.b. Specified Pools		GSWAMG00	GSWAMF99
4.c. All Other Federal Agency and GSE Residential MBS		GSWAM466	GSWAM467
4.d. Federal Agency and GSE CMBS		GSWAM468	GSWAM469
<i>Non-Agency MBS</i>			
4.e. Non-Agency Residential MBS		GSWAM470	GSWAM471
4.f. Other CMBS		GSWAM472	GSWAM473
5. Corporate Securities			
5.a. Commercial Paper		GSWAM474	GSWAM475
<i>Investment grade bonds, notes, and debentures</i>			
5.b. Due in less than or equal to 13 months		GSWAM476	GSWAM477
5.c. Due in more than 13 months but less than or equal to 5 years		GSWAN757	GSWAR783
5.d. Due in more than 5 years but less than or equal to 10 years		GSWAR784	GSWAR785
5.e. Due in more than 10 years		GSWAR786	GSWAR787
<i>Below investment grade bonds, notes, and debentures</i>			
5.f. Due in less than or equal to 13 months		GSWAR788	GSWAR789
5.g. Due in more than 13 months but less than or equal to 5 years		GSWAR790	GSWAR791
5.h. Due in more than 5 years but less than or equal to 10 years		GSWAR792	GSWAR793
5.i. Due in more than 10 years		GSWAR794	GSWAR795
6. State and Municipal Government Obligations			
6.a. Due in less than or equal to 13 months		GSWAM482	GSWAM483
6.b. Due in more than 13 months but less than or equal to 5 years		GSWAR796	GSWAR797
6.c. Due in more than 5 years but less than or equal to 10 years		GSWAR798	GSWAR799
6.d. Due in more than 10 years		GSWAR800	GSWAR801
6.e. Variable-rate demand notes		GSWAM486	GSWAR487
7. Asset-backed securities			
7.a. Credit card-backed securities		GSWAM488	GSWAM489
7.b. Student loan-backed securities		GSWAM490	GSWAM491
7.c. Automobile loan-backed securities		GSWAM492	GSWAM493
7.d. Other asset-backed securities		GSWAM494	GSWAM495
8. Total (lines 1 through 7)		GSWAM496	GSWAM497

FIGURE 1 - EXAMPLE TEXT FILE FOR FR2004A



File Format for FR2004B “Weekly Report of Cumulative Dealer Transactions” (Effective 01/05/2022)

Report Header Record for FR2004B

The Report Header Record must be the first record in the file.

Field	Length	Type	Value/Description
Report Institution ID	10	Numeric	10-digit respondent identifier
Report Name	10	Alpha	'FR2004B' followed by three blanks
Report As-of-date	10	Numeric	10-digit date (MM-DD-YYYY) which represents the as-of date of the report.

Report Data Record for FR2004B

There must be one Report Data Record for each line of the report form.

Field	Length	Type	Value/Description
Cell Identifier	9	Alpha	L followed by 8-character Cell Identifier of the line of the report form: "MDRM" ID for the FR2004B from (4-char): GSWB and the first field of the corresponding line "MDRM" (4-char) (M498-M559). See the list below for the MDRM for each cell.

The next pair of fields is the separator and the data value. In case of the FR2004B report, there are only two columns per Line, so two cell identifiers are followed by their values separated by field separators.

Field	Length	Type	Value/Description
+	1	Alpha	'+' plus sign, used as field separator
Data Value	0-9	Numeric	Numeric data value being reported for the data cell defined by that row and column. Value must be in one of the following formats: 1. An unsigned one to nine-digit value if positive 2. Zero (unsigned) if zero is the applicable value 3. Null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Cell Identifiers to be used for FR2004B

Weekly Report of Cumulative Dealer Positions - FR 2004B		Cumulative Outright Transactions	
		With Inter-dealer Brokers 1	With Others 2
1. U.S. Treasury securities (excluding TIPS)			
1.a. Bills		GSWBM498	GSWBM499
1.b. Floating-rate notes (FRN)		GSWBR802	GSWBR803
1.c. Coupons due in less than or equal to 2 years		GSWBM500	GSWBM501
1.d. Coupons due in more than 2 years but less than or equal to 3 years		GSWBM502	GSWBM503
1.e. Coupons due in more than 3 years but less than or equal to 6 years		GSWBM504	GSWBM505
1.f. Coupons due in more than 6 years but less than or equal to 7 years		GSWBM506	GSWBM507
1.g. Coupons due in more than 7 years but less than or equal to 11 years		GSWBM508	GSWBM509
1.h. Coupons due in more than 11 years but less than or equal to 21 years		GSWBLF60	GSWBLF61
1.i. Coupons due in more than 21 years		GSWBLF62	GSWBLF63
2. U.S. Treasury Inflation-Protection Securities (TIPS)			
2.a. TIPS due in less than or equal to 2 years		GSWBM512	GSWBM513
2.b. TIPS due in more than 2 years but less than or equal or 6 years		GSWBM514	GSWBM515
2.c. TIPS due in more than 6 years but less than or equal to 11 years		GSWBM516	GSWBM517
2.d. TIPS due in more than 11 years		GSWBM518	GSWBM519
3. Federal Agency and GSE Securities (excluding MBS)			
3.a. Discount notes		GSWBM520	GSWBM521
3.b. Coupons		GSWBM522	GSWBM523
4. Mortgage-backed Securities			
<i>Federal Agency and GSE MBS</i>			
<i>Federal Agency and GSE Residential Pass-through MBS</i>			
4.a. TBA Cash Transactions		GSWBMG01	GSWBMG02
4.b. TBA Dollar roll transactions		GSWBMG03	GSWBMG04
4.c. Specified Pools Cash transactions		GSWBMQ48	GSWBMQ49
4.d. Specified Pools Dollar roll transactions		GSWBMQ50	GSWBMQ51
4.e. All Other Federal Agency and GSE Residential MBS		GSWBM528	GSWBM529
4.f. Federal Agency and GSE CMBS		GSWBM530	GSWBM531
<i>Non-Agency MBS</i>			
4.g. Non-Agency Residential MBS		GSWBM532	GSWBM533
4.h. Other CMBS		GSWBM534	GSWBM535
5. Corporate Securities			
5.a. Commercial Paper		GSWBM536	GSWBM537
<i>Investment grade bonds, notes, and debentures</i>			
5.b. Due in less than or equal to 13 months		GSWBM538	GSWBM539
5.c. Due in more than 13 months but less than or equal to 5 years		GSWBR804	GSWBR805
5.d. Due in more than 5 years but less than or equal to 10 years		GSWBR806	GSWBR807
5.e. Due in more than 10 years		GSWBR808	GSWBR809
<i>Below investment grade bonds, notes, and debentures</i>			
5.f. Due in less than or equal to 13 months		GSWBR810	GSWBR811
5.g. Due in more than 13 months but less than or equal to 5 years		GSWBR812	GSWBR813
5.h. Due in more than 5 years but less than or equal to 10 years		GSWBR814	GSWBR815
5.i. Due in more than 10 years		GSWBR816	GSWBR817
6. State and Municipal Government Obligations			
6.a. Due in less than or equal to 13 months		GSWBM544	GSWBM545
6.b. Due in more than 13 months but less than or equal to 5 years		GSWBR818	GSWBR819
6.c. Due in more than 5 years but less than or equal to 10 years		GSWBR820	GSWBR821
6.d. Due in more than 10 years		GSWBR822	GSWBR823
6.e. Variable-rate demand notes		GSWBM548	GSWBM549
7. Asset-backed securities			
7.a. Credit card-backed securities		GSWBM550	GSWBM551
7.b. Student loan-backed securities		GSWBM552	GSWBM553
7.c. Automobile loan-backed securities		GSWBM554	GSWBM555
7.d. Other asset-backed securities		GSWBM556	GSWBM557
8. Total (lines 1 through 7)		GSWBM558	GSWBM559

FIGURE 1 - EXAMPLE TEXT FILE FOR FR2004B

Respondent ID (10 digits)	Report Form name	Report as-of-date	Cell Identifier	Separator (+)	Data value for Cell Identifier
0123456789	FR2004B	01-05-2022			
LGSWBM498+216	LGSWBM499+308	LGSWBR802+7228	LGSWBR803+5117	LGSWBM500+6538	LGSWBM501+6438
LGSWBM502+8165	LGSWBM503+4756				
LGSWBM504+7143	LGSWBM505+2452	LGSWBM506+9349	LGSWBM507+5981		
LGSWBM508+1371	LGSWBM509+9108	LGSWBLF60+5271	LGSWBLF61+8294		
LGSWBLF62+1470	LGSWBLF63+3472	LGSWBM512+6416	LGSWBM513+1842		
LGSWBM514+7486	LGSWBM515+4674	LGSWBM516+6805	LGSWBM517+3744		
LGSWBM518+1180	LGSWBM519+1645	LGSWBM520+7346	LGSWBM521+6394		
LGSWBM522+5621	LGSWBM523+2104	LGSWBMG01+1724	LGSWBMG02+1632		
LGSWBMG03+9355	LGSWBMG04+1069	LGSWBMQ48+7649	LGSWBMQ49+4781		
LGSWBMQ50+6652	LGSWBMQ51+8709	LGSWBM528+6068	LGSWBM529+6295		
LGSWBM530+4640	LGSWBM531+2474	LGSWBM532+866	LGSWBM533+1696		
LGSWBM534+3495	LGSWBM535+8791	LGSWBM536+3551	LGSWBM537+2041		
LGSWBM538+1160	LGSWBM539+9339	LGSWBR804+6892	LGSWBR805+892		
LGSWBR806+1937	LGSWBR807+6126	LGSWBR808+7522	LGSWBR809+2411		
LGSWBR810+4210	LGSWBR811+1773	LGSWBR812+7318	LGSWBR813+5756		
LGSWBR814+6478	LGSWBR815+6021	LGSWBR816+8872	LGSWBR817+2047		
LGSWBM544+9949	LGSWBM545+5424	LGSWBR818+4377	LGSWBR819+3239		
LGSWBR820+8507	LGSWBR821+9228	LGSWBR822+8039	LGSWBR823+4001		
LGSWBM548+9210	LGSWBM549+5718	LGSWBM550+4940	LGSWBM551+2975		
LGSWBM552+9281	LGSWBM553+1380	LGSWBM554+8054	LGSWBM555+2864		
LGSWBM556+4666	LGSWBM557+574	LGSWBM558+2370	LGSWBM559+1735		

File Format for FR2004C “Weekly Report of Dealer Financing and Fails” (Effective 07/03/2024)

Report Header Record for FR2004C

The Report Header Record must be the first record in the file.

Field	Length	Type	Value/Description
Report Institution ID	10	Numeric	10-digit respondent identifier
Report Name	10	Alpha	'FR2004C' followed by three blanks
Report As-of-date	10	Numeric	10-digit date (MM-DD-YYYY) which represents the as-of date of the report.

Report Data Record for FR2004C

There must be one Report Data Record for each line of the report form.

Field	Length	Type	Value/Description
Cell Identifier	9	Alpha	L followed by 8-character Cell Identifier of the line of the report form: "MDRM" ID for the FR2004C from (4-char): GSCW and the first field of the corresponding line "MDRM" (4-char) (ex. MB62). See the list below for the MDRM for each cell.

The next pair of fields is the separator and the data value. In case of the FR2004C report, there are only two columns per Line, so two cell identifiers are followed by their values separated by field separators.

Field	Length	Type	Value/Description
+	1	Alpha	'+' plus sign, used as field separator
Data Value	0-9	Numeric	Numeric data value being reported for the data cell defined by that row and column. Value must be in one of the following formats: 1. An unsigned one to nine-digit value if positive 2. Zero (unsigned) if zero is the applicable value 3. Null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Cell Identifiers to be used for FR2004C

		Uncleared Bilateral Specified			Uncleared Bilateral General			Cleared Bilateral Specified		
		Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)	Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)	Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)
		1	2	3	4	5	6	7	8	9
1.	Repurchase Agreements									
1.a.	U.S. Treasury securities (excluding TIPS)	GSCWMB62	GSCWMB63	GSCWMB64	GSCWMB65	GSCWMB66	GSCWMB67	GSCWMB68	GSCWMB69	GSCWMB70
1.b.	U.S. Treasury Inflation-Protected Secs (TIPS)	GSCWMB84	GSCWMB85	GSCWMB86	GSCWMB87	GSCWMB88	GSCWMB89	GSCWMB90	GSCWMB91	GSCWMB92
1.c.	Federal Agency & GSE Secs (excluding MBS)	GSCWMC06	GSCWMC07	GSCWMC08	GSCWMC09	GSCWMC10	GSCWMC11	GSCWMC12	GSCWMC13	GSCWMC14
1.d.	Federal Agency & GSE Residential MBS	GSCWMC28	GSCWMC29	GSCWMC30	GSCWMC31	GSCWMC32	GSCWMC33	GSCWMC34	GSCWMC35	GSCWMC36
1.e.	Federal Agency & GSE CMBS	GSCWMC50	GSCWMC51	GSCWMC52	GSCWMC53	GSCWMC54	GSCWMC55	GSCWMC56	GSCWMC57	GSCWMC58
1.f.	Corporate Debt	GSCWMC72	GSCWMC73	GSCWMC74	GSCWMC75	GSCWMC76	GSCWMC77	GSCWMC78	GSCWMC79	GSCWMC80
1.g.	Asset-Backed Securities	GSCWMC94	GSCWMC95	GSCWMC96	GSCWMC97	GSCWMC98	GSCWMC99	GSCWMD00	GSCWMD01	GSCWMD02
1.h.	Equities	GSCWMD16	GSCWMD17	GSCWMD18	GSCWMD19	GSCWMD20	GSCWMD21	GSCWMD22	GSCWMD23	GSCWMD24
1.i.	Other	GSCWMD38	GSCWMD39	GSCWMD40	GSCWMD41	GSCWMD42	GSCWMD43	GSCWMD44	GSCWMD45	GSCWMD46
2.	Reverse Repurchase Agreements									
2.a.	U.S. Treasury securities (excluding TIPS)	GSCWMD60	GSCWMD61	GSCWMD62	GSCWMD63	GSCWMD64	GSCWMD65	GSCWMD66	GSCWMD67	GSCWMD68
2.b.	U.S. Treasury Inflation-Protected Secs (TIPS)	GSCWMD82	GSCWMD83	GSCWMD84	GSCWMD85	GSCWMD86	GSCWMD87	GSCWMD88	GSCWMD89	GSCWMD90
2.c.	Federal Agency & GSE Secs (excluding MBS)	GSCWME04	GSCWME05	GSCWME06	GSCWME07	GSCWME08	GSCWME09	GSCWME10	GSCWME11	GSCWME12
2.d.	Federal Agency & GSE Residential MBS	GSCWME26	GSCWME27	GSCWME28	GSCWME29	GSCWME30	GSCWME31	GSCWME32	GSCWME33	GSCWME34
2.e.	Federal Agency & GSE CMBS	GSCWME48	GSCWME49	GSCWME50	GSCWME51	GSCWME52	GSCWME53	GSCWME54	GSCWME55	GSCWME56
2.f.	Corporate Debt	GSCWME70	GSCWME71	GSCWME72	GSCWME73	GSCWME74	GSCWME75	GSCWME76	GSCWME77	GSCWME78
2.g.	Asset-Backed Securities	GSCWME92	GSCWME93	GSCWME94	GSCWME95	GSCWME96	GSCWME97	GSCWME98	GSCWME99	GSCWME00
2.h.	Equities	GSCWMF14	GSCWMF15	GSCWMF16	GSCWMF17	GSCWMF18	GSCWMF19	GSCWMF20	GSCWMF21	GSCWMF22
2.i.	Other	GSCWMF36	GSCWMF37	GSCWMF38	GSCWMF39	GSCWMF40	GSCWMF41	GSCWMF42	GSCWMF43	GSCWMF44
3.	Total (lines 1-2)	GSCWMF58	GSCWMF59	GSCWMF60	GSCWMF61	GSCWMF62	GSCWMF63	GSCWMF64	GSCWMF65	GSCWMF66

		Cleared Bilateral General			Cleared Bilateral Sponsored			GCF		
		Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)	Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)	Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)
		10	11	12	13	14	15	16	17	18
1.	Repurchase Agreements									
1.a.	U.S. Treasury securities (excluding TIPS)	GSCWMB71	GSCWMB72	GSCWMB73	GSCWMB74	GSCWMB75	GSCWMB76	GSCWMB77	GSCWMB78	GSCWMB79
1.b.	U.S. Treasury Inflation-Protected Secs (TIPS)	GSCWMB93	GSCWMB94	GSCWMB95	GSCWMB96	GSCWMB97	GSCWMB98	GSCWMB99	GSCWMC00	GSCWMC01
1.c.	Federal Agency & GSE Secs (excluding MBS)	GSCWMC15	GSCWMC16	GSCWMC17	GSCWMC18	GSCWMC19	GSCWMC20	GSCWMC21	GSCWMC22	GSCWMC23
1.d.	Federal Agency & GSE Residential MBS	GSCWMC37	GSCWMC38	GSCWMC39	GSCWMC40	GSCWMC41	GSCWMC42	GSCWMC43	GSCWMC44	GSCWMC45
1.e.	Federal Agency & GSE CMBS	GSCWMC59	GSCWMC60	GSCWMC61	GSCWMC62	GSCWMC63	GSCWMC64	GSCWMC65	GSCWMC66	GSCWMC67
1.f.	Corporate Debt	GSCWMC81	GSCWMC82	GSCWMC83	GSCWMC84	GSCWMC85	GSCWMC86	GSCWMC87	GSCWMC88	GSCWMC89
1.g.	Asset-Backed Securities	GSCWMD03	GSCWMD04	GSCWMD05	GSCWMD06	GSCWMD07	GSCWMD08	GSCWMD09	GSCWMD10	GSCWMD11
1.h.	Equities	GSCWMD25	GSCWMD26	GSCWMD27	GSCWMD28	GSCWMD29	GSCWMD30	GSCWMD31	GSCWMD32	GSCWMD33
1.i.	Other	GSCWMD47	GSCWMD48	GSCWMD49	GSCWMD50	GSCWMD51	GSCWMD52	GSCWMD53	GSCWMD54	GSCWMD55
2.	Reverse Repurchase Agreements									
2.a.	U.S. Treasury securities (excluding TIPS)	GSCWMD69	GSCWMD70	GSCWMD71	GSCWMD72	GSCWMD73	GSCWMD74	GSCWMD75	GSCWMD76	GSCWMD77
2.b.	U.S. Treasury Inflation-Protected Secs (TIPS)	GSCWMD91	GSCWMD92	GSCWMD93	GSCWMD94	GSCWMD95	GSCWMD96	GSCWMD97	GSCWMD98	GSCWMD99
2.c.	Federal Agency & GSE Secs (excluding MBS)	GSCWME13	GSCWME14	GSCWME15	GSCWME16	GSCWME17	GSCWME18	GSCWME19	GSCWME20	GSCWME21
2.d.	Federal Agency & GSE Residential MBS	GSCWME35	GSCWME36	GSCWME37	GSCWME38	GSCWME39	GSCWME40	GSCWME41	GSCWME42	GSCWME43
2.e.	Federal Agency & GSE CMBS	GSCWME57	GSCWME58	GSCWME59	GSCWME60	GSCWME61	GSCWME62	GSCWME63	GSCWME64	GSCWME65
2.f.	Corporate Debt	GSCWME79	GSCWME80	GSCWME81	GSCWME82	GSCWME83	GSCWME84	GSCWME85	GSCWME86	GSCWME87
2.g.	Asset-Backed Securities	GSCWMF01	GSCWMF02	GSCWMF03	GSCWMF04	GSCWMF05	GSCWMF06	GSCWMF07	GSCWMF08	GSCWMF09
2.h.	Equities	GSCWMF23	GSCWMF24	GSCWMF25	GSCWMF26	GSCWMF27	GSCWMF28	GSCWMF29	GSCWMF30	GSCWMF31
2.i.	Other	GSCWMF45	GSCWMF46	GSCWMF47	GSCWMF48	GSCWMF49	GSCWMF50	GSCWMF51	GSCWMF52	GSCWMF53
3.	Total (lines 1-2)	GSCWMF67	GSCWMF68	GSCWMF69	GSCWMF70	GSCWMF71	GSCWMF72	GSCWMF73	GSCWMF74	GSCWMF75

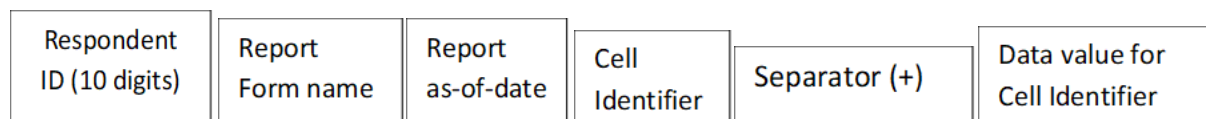
Cell Identifiers to be used for FR2004C

		TriParty Excluding GCF			TriParty Excluding GCF			Total
		General Collateral			Sponsored General Collateral			
		Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)	Overnight & Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)	
		19	20	21	22	23	24	25
1.	Repurchase Agreements							
1.a.	U.S. Treasury securities (excluding TIPS)	GSCWPS47	GSCWPS48	GSCWPS49	GSCWPT04	GSCWPT05	GSCWPT06	GSCWMB83
1.b.	U.S. Treasury Inflation-Protected Secs (TIPS)	GSCWPS50	GSCWPS51	GSCWPS52	GSCWPT07	GSCWPT08	GSCWPT09	GSCWMC05
1.c.	Federal Agency & GSE Secs (excluding MBS)	GSCWPS53	GSCWPS54	GSCWPS55	GSCWPT10	GSCWPT11	GSCWPT12	GSCWMC27
1.d.	Federal Agency & GSE Residential MBS	GSCWPS56	GSCWPS57	GSCWPS58	GSCWPT13	GSCWPT14	GSCWPT15	GSCWMC49
1.e.	Federal Agency & GSE CMBS	GSCWPS59	GSCWPS60	GSCWPS61	GSCWPT16	GSCWPT17	GSCWPT18	GSCWMC71
1.f.	Corporate Debt	GSCWPS62	GSCWPS61	GSCWPS64	GSCWPT19	GSCWPT20	GSCWPT21	GSCWMC93
1.g.	Asset-Backed Securities	GSCWPS65	GSCWPS66	GSCWPS67	GSCWPT22	GSCWPT23	GSCWPT24	GSCWMD15
1.h.	Equities	GSCWPS68	GSCWPS69	GSCWPS70	GSCWPT25	GSCWPT26	GSCWPT27	GSCWMD37
1.i.	Other	GSCWPS71	GSCWPS72	GSCWPS73	GSCWPT28	GSCWPT29	GSCWPT30	GSCWMD59
2.	Reverse Repurchase Agreements							
2.a.	U.S. Treasury securities (excluding TIPS)	GSCWPS74	GSCWPS75	GSCWPS76	GSCWPT31	GSCWPT32	GSCWPT33	GSCWMD81
2.b.	U.S. Treasury Inflation-Protected Secs (TIPS)	GSCWPS77	GSCWPS78	GSCWPS79	GSCWPT34	GSCWPT35	GSCWPT36	GSCWME03
2.c.	Federal Agency & GSE Secs (excluding MBS)	GSCWPS80	GSCWPS81	GSCWPS82	GSCWPT37	GSCWPT38	GSCWPT39	GSCWME25
2.d.	Federal Agency & GSE Residential MBS	GSCWPS83	GSCWPS84	GSCWPS85	GSCWPT40	GSCWPT41	GSCWPT42	GSCWME47
2.e.	Federal Agency & GSE CMBS	GSCWPS86	GSCWPS87	GSCWPS88	GSCWPT43	GSCWPT44	GSCWPT45	GSCWME69
2.f.	Corporate Debt	GSCWPS89	GSCWPS90	GSCWPS91	GSCWPT46	GSCWPT47	GSCWPT48	GSCWME92
2.g.	Asset-Backed Securities	GSCWPS92	GSCWPS93	GSCWPS94	GSCWPT49	GSCWPT50	GSCWPT51	GSCWMF13
2.h.	Equities	GSCWPS95	GSCWPS96	GSCWPS97	GSCWPT52	GSCWPT53	GSCWPT54	GSCWMF35
2.i.	Other	GSCWPS98	GSCWPS99	GSCWPT00	GSCWPT55	GSCWPT56	GSCWPT57	GSCWMF57
3.	Total (lines 1-2)	GSCWPT01	GSCWPT02	GSCWPT03	GSCWPT58	GSCWPT59	GSCWPT60	GSCWMF79

		Overnight and Continuing	Term Agreement (less than 30 days)	Term Agreement (30 days or greater)	Total
		1	2	3	4
4.	Other Financing Activity, Securities Lent				
4.a.	U.S. Treasury securities (excluding TIPS)	GSCWM616	GSCWM617	GSCWM618	GSCWM619
4.b.	U.S. Treasury Inflation-Protected Securities (TIPS)	GSCWM620	GSCWM621	GSCWM622	GSCWM623
4.c.	Federal Agency and GSE Securities (excluding MBS)	GSCWM624	GSCWM625	GSCWM626	GSCWM627
4.d.	Federal Agency and GSE Residential MBS	GSCWMF80	GSCWMF81	GSCWMF82	GSCWMF83
4.e.	Federal Agency and GSE CMBS	GSCWMF84	GSCWMF85	GSCWMF86	GSCWMF87
4.f.	Corporate Debt	GSCWM632	GSCWM633	GSCWM634	GSCWM635
4.g.	Asset-Backed Securities	GSCWR832	GSCWR833	GSCWR834	GSCWR835
4.h.	Equities	GSCWM636	GSCWM637	GSCWM638	GSCWM639
4.i.	Other	GSCWM640	GSCWM641	GSCWM642	GSCWM643
5.	Other Financing Activity, Securities Borrowed				
5.a.	U.S. Treasury securities (excluding TIPS)	GSCWM644	GSCWM645	GSCWM646	GSCWM647
5.b.	U.S. Treasury Inflation-Protected Securities (TIPS)	GSCWM648	GSCWM649	GSCWM650	GSCWM651
5.c.	Federal Agency and GSE Securities (excluding MBS)	GSCWM652	GSCWM653	GSCWM654	GSCWM655
5.d.	Federal Agency and GSE Residential MBS	GSCWMF88	GSCWMF89	GSCWMF90	GSCWMF91
5.e.	Federal Agency and GSE CMBS	GSCWMF92	GSCWMF93	GSCWMF94	GSCWMF95
5.f.	Corporate Debt	GSCWM660	GSCWM661	GSCWM662	GSCWM663
5.g.	Asset-Backed Securities	GSCWR836	GSCWR837	GSCWR838	GSCWR839
5.h.	Equities	GSCWM664	GSCWM665	GSCWM666	GSCWM667
5.i.	Other	GSCWM668	GSCWM669	GSCWM670	GSCWM671
6.	Total (lines 4-5)	GSCWM672	GSCWM673	GSCWM674	GSCWM675

		Fails to Receive	Fails to Deliver
		1	2
7.	Aggregate Fails		
7.a.	U.S. Treasury securities (excluding TIPS)	GSCWM676	GSCWM677
7.b.	U.S. Treasury Inflation-Protected Securities (TIPS)	GSCWM678	GSCWM679
7.c.	Federal Agency and GSE Securities (excluding MBS)	GSCWM680	GSCWM681
7.d.	Federal Agency and GSE MBS	GSCWM682	GSCWM683
7.e.	Other MBS	GSCWM684	GSCWM685
7.f.	Corporate securities	GSCWM686	GSCWM687
8.	Total (line 6)	GSCWM688	GSCWM689

FIGURE 1 - EXAMPLE TEXT FILE FOR FR2004C



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LGSCWMB2+62LGSWCMB63+63LGSWCMB64+64LGSWCMB65+65LGSWCMB66+66LGSWCMB67+67LGSWCMB68+68LGSWCMB69+69LGSWCMB70+70LGSWCMB71+71LGSWCWMB72+72LGSWCWMB73+73LGSWCWMB74+74LGSWCWMB75+75LGSWCWMB76+76

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File Format for FR2004FA “Settlement Cycle Report Dealer Fails and Transaction Volumes: Class A (Effective 01/03/2022)

Report Header Record for FR2004FA

The Report Header Record must be the first record in the file.

Field	Length	Type	Value/Description
Report Institution ID	10	Numeric	10-digit respondent identifier
Report Name	10	Alpha	'FR2004FA' followed by three blanks
Report As-of-date	10	Numeric	10-digit date (MM-DD-YYYY) which represents the as-of date of the report.

Report Data Record for FR2004FA

There must be one Report Data Record for each line of the report form.

Field	Length	Type	Value/Description
Cell Identifier	9	Alpha	L followed by 8-character Cell Identifier of the line of the report form: "MDRM" ID for the FR2004Fa from (4-char): GSFA and the first field of the corresponding line "MDRM" (4-char) (MG05-MG92). See the list below for the MDRM for each cell.

The next pair of fields is the separator and the data value. In case of the FR2004FA report, there are only two columns per Line, so two cell identifiers are followed by their values separated by field separators.

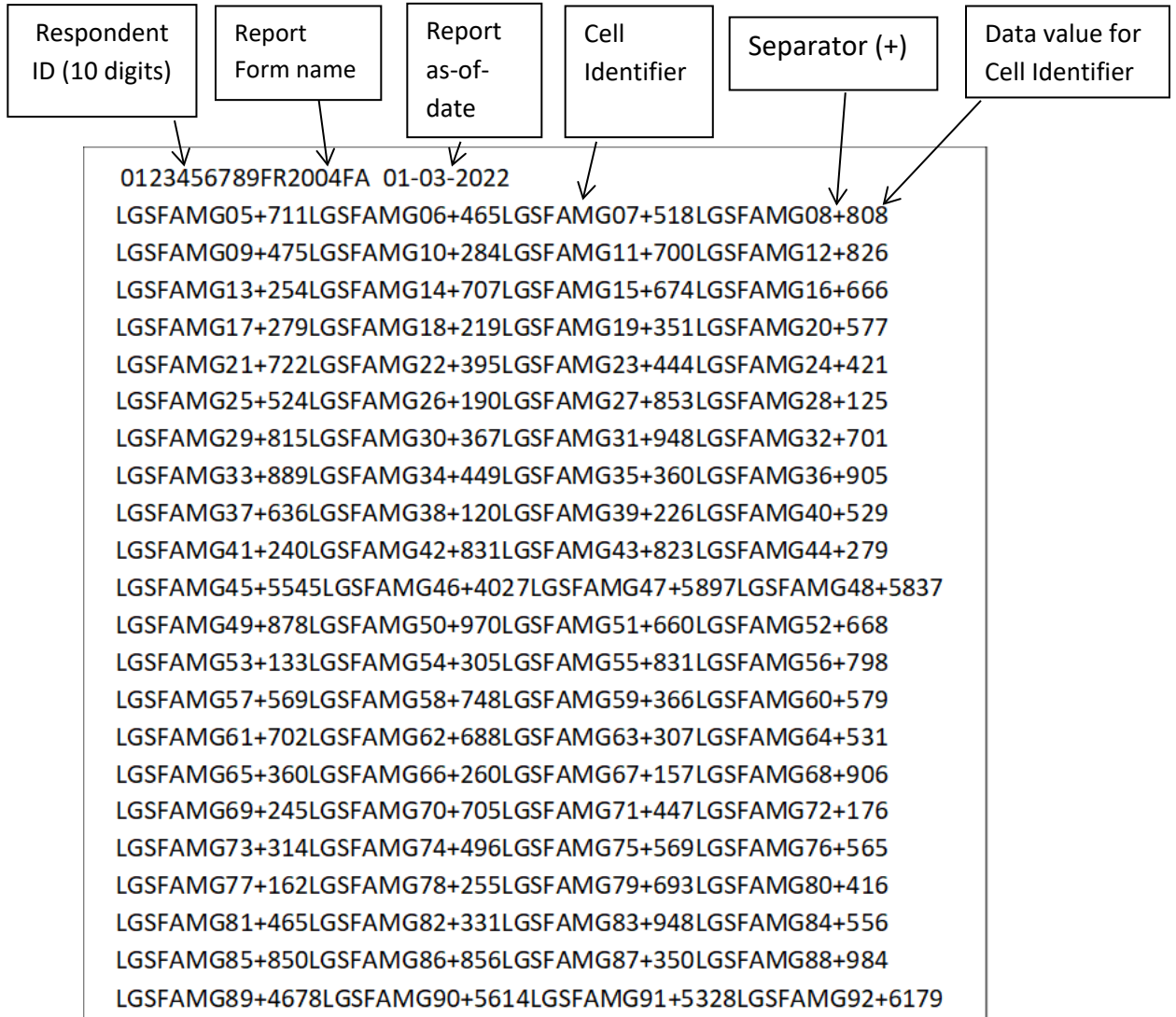
Field	Length	Type	Value/Description
+	1	Alpha	'+' plus sign, used as field separator
Data Value	0-9	Numeric	Numeric data value being reported for the data cell defined by that row and column. Value must be in one of the following formats: 1. An unsigned one to nine-digit value if positive 2. Zero (unsigned) if zero is the applicable value 3. Null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Cell Identifiers to be used for FR2004FA

		FNMA/FHLMC UMBS		FHLMC Non-UMBS	
		Fails to Receive 1	Fails to Deliver 2	Fails to Receive 3	Fails to Deliver 4
1.	30-year federal agency & GSE pass-through MBS fails				
1.a.	<2.5%	GSFAMG05	GSFAMG06	GSFAMG07	GSFAMG08
1.b.	2.5%	GSFAMG09	GSFAMG10	GSFAMG11	GSFAMG12
1.c.	3.0%	GSFAMG13	GSFAMG14	GSFAMG15	GSFAMG16
1.d.	3.5%	GSFAMG17	GSFAMG18	GSFAMG19	GSFAMG20
1.e.	4.0%	GSFAMG21	GSFAMG22	GSFAMG23	GSFAMG24
1.f.	4.5%	GSFAMG25	GSFAMG26	GSFAMG27	GSFAMG28
1.g.	5.0%	GSFAMG29	GSFAMG30	GSFAMG31	GSFAMG32
1.h.	5.5%	GSFAMG33	GSFAMG34	GSFAMG35	GSFAMG36
1.i.	6.0%	GSFAMG37	GSFAMG38	GSFAMG39	GSFAMG40
1.j.	>6.0%	GSFAMG41	GSFAMG42	GSFAMG43	GSFAMG44
2.	Total (line 1)	GSFAMG45	GSFAMG46	GSFAMG47	GSFAMG48
		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4
3.	30-year federal agency & GSE pass-through MBS transaction volumes				
3.a.	<2.5%	GSFAMG39	GSFAMG50	GSFAMG51	GSFAMG52
3.b.	2.5%	GSFAMG53	GSFAMG54	GSFAMG55	GSFAMG56
3.c.	3.0%	GSFAMG57	GSFAMG58	GSFAMG59	GSFAMG60
3.d.	3.5%	GSFAMG61	GSFAMG62	GSFAMG63	GSFAMG64
3.e.	4.0%	GSFAMG65	GSFAMG66	GSFAMG67	GSFAMG68
3.f.	4.5%	GSFAMG69	GSFAMG70	GSFAMG71	GSFAMG72
3.g.	5.0%	GSFAMG73	GSFAMG74	GSFAMG75	GSFAMG76
3.h.	5.5%	GSFAMG77	GSFAMG78	GSFAMG79	GSFAMG80
3.i.	6.0%	GSFAMG81	GSFAMG82	GSFAMG83	GSFAMG84
3.j.	>6.0%	GSFAMG85	GSFAMG86	GSFAMG87	GSFAMG88
4.	Total (line 3)	GSFAMG89	GSFAMG90	GSFAMG91	GSFAMG92

FIGURE 1 - EXAMPLE TEXT FILE FOR FR2004FA



File Format for FR2004FB “Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class B (Effective 01/03/2022)”

Report Header Record for FR2004FB

The Report Header Record must be the first record in the file.

Field	Length	Type	Value/Description
Report Institution ID	10	Numeric	10-digit respondent identifier
Report Name	10	Alpha	'FR2004FB' followed by three blanks
Report As-of-date	10	Numeric	10-digit date (MM-DD-YYYY) which represents the as-of date of the report.

Report Data Record for FR2004FB

There must be one Report Data Record for each line of the report form.

Field	Length	Type	Value/Description
Cell Identifier	9	Alpha	L followed by 8-character Cell Identifier of the line of the report form: "MDRM" ID for the FR2004Fa from (4-char): GSFB and the first field of the corresponding line "MDRM" (4-char) (MH02-MH89). See the list below for the MDRM for each cell.

The next pair of fields is the separator and the data value. In case of the FR2004FB report, there are only two columns per Line, so two cell identifiers are followed by their values separated by field separators.

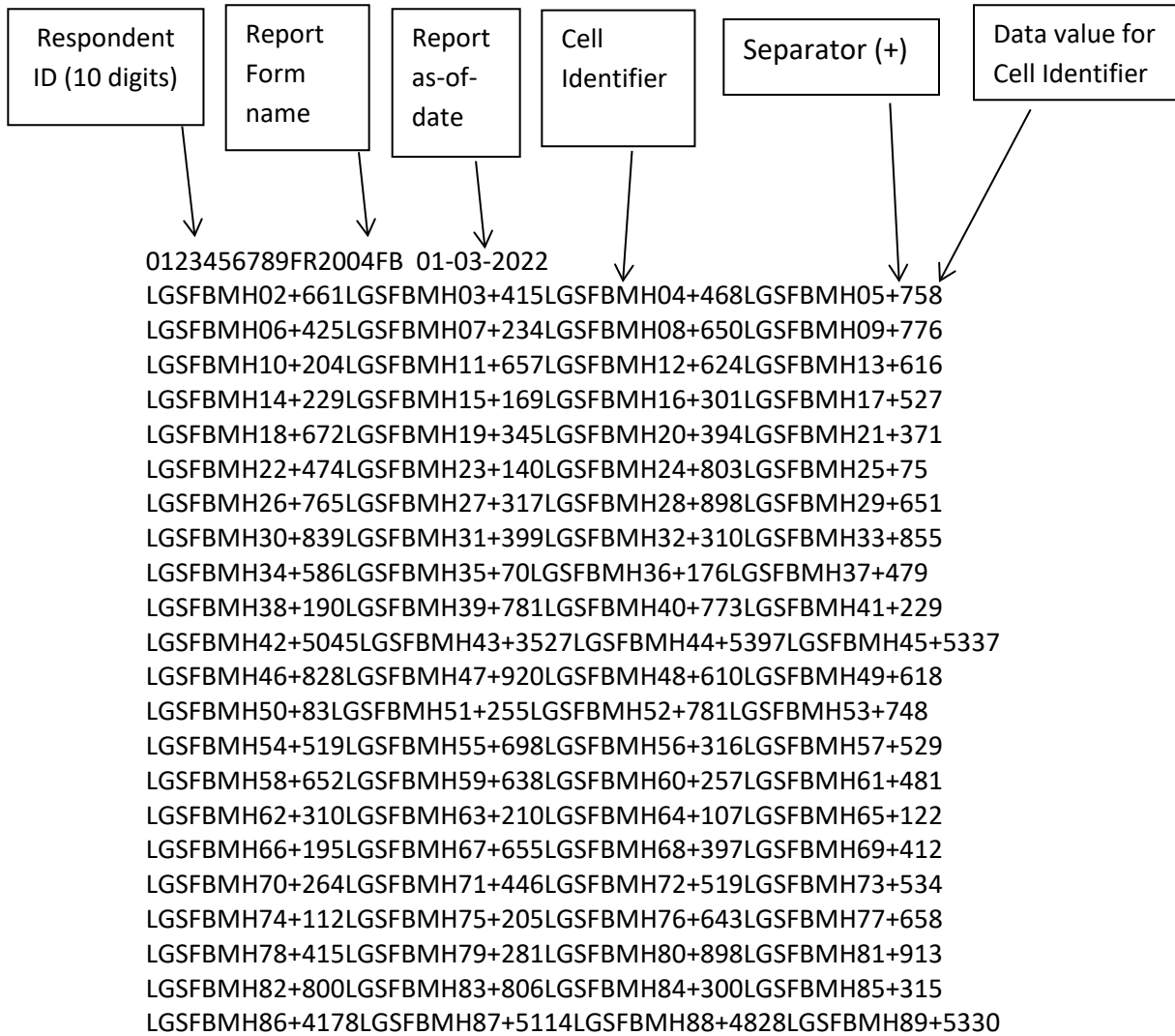
Field	Length	Type	Value/Description
+	1	Alpha	'+' plus sign, used as field separator
Data Value	0-9	Numeric	Numeric data value being reported for the data cell defined by that row and column. Value must be in one of the following formats: 1. An unsigned one to nine-digit value if positive 2. Zero (unsigned) if zero is the applicable value 3. Null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Cell Identifiers to be used for FR2004FB

		FNMA/FHLMC UMBS		FHLMC Non-UMBS	
		Fails to Receive 1	Fails to Deliver	Fails to Receive 3	Fails to Deliver 4
1.	15-year federal agency & GSE pass-through MBS fails				
1.a.	<2.0%	GSFBMH02	GSFBMH03	GSFBMH04	GSFBMH05
1.b.	2.0%	GSFBMH06	GSFBMH07	GSFBMH08	GSFBMH09
1.c.	2.5%	GSFBMH10	GSFBMH11	GSFBMH12	GSFBMH13
1.d.	3.0%	GSFBMH14	GSFBMH15	GSFBMH16	GSFBMH17
1.e.	3.5%	GSFBMH18	GSFBMH19	GSFBMH20	GSFBMH21
1.f.	4.0%	GSFBMH22	GSFBMH23	GSFBMH24	GSFBMH25
1.g.	4.5%	GSFBMH26	GSFBMH27	GSFBMH28	GSFBMH29
1.h.	5.0%	GSFBMH30	GSFBMH31	GSFBMH32	GSFBMH33
1.i.	5.5%	GSFBMH34	GSFBMH35	GSFBMH36	GSFBMH37
1.j.	>5.5%	GSFBMH38	GSFBMH39	GSFBMH40	GSFBMH41
2.	Total (line1)	GSFBMH42	GSFBMH43	GSFBMH44	GSFBMH45
		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4
3.	15-year federal agency & GSE pass-through MBS transaction volumes				
3.a.	<2.0%	GSFBMH46	GSFBMH47	GSFBMH48	GSFBMH49
3.b.	2.0%	GSFBMH50	GSFBMH51	GSFBMH52	GSFBMH53
3.c.	2.5%	GSFBMH54	GSFBMH55	GSFBMH56	GSFBMH57
3.d.	3.0%	GSFBMH58	GSFBMH59	GSFBMH60	GSFBMH61
3.e.	3.5%	GSFBMH62	GSFBMH63	GSFBMH64	GSFBMH63
3.f.	4.0%	GSFBMH66	GSFBMH67	GSFBMH68	GSFBMH67
3.g.	4.5%	GSFBMH70	GSFBMH71	GSFBMH72	GSFBMH73
3.h.	5.0%	GSFBMH74	GSFBMH75	GSFBMH76	GSFBMH77
3.i.	5.5%	GSFBMH78	GSFBMH79	GSFBMH80	GSFBMH81
3.j.	>5.5%	GSFBMH82	GSFBMH83	GSFBMH84	GSFBMH85
4.	Total (line 3)	GSFBMH86	GSFBMH87	GSFBMH88	GSFBMH89

FIGURE 1 - EXAMPLE TEXT FILE FOR FR2004FB



File Format for FR2004FC “Settlement Cycle Report of Dealer Fails and Transaction Volumes: Class C (Effective 01/02/2015)

Report Header Record for FR2004FC

The Report Header Record must be the first record in the file.

Field	Length	Type	Value/Description
Report Institution ID	10	Numeric	10-digit respondent identifier
Report Name	10	Alpha	'FR2004FC' followed by three blanks
Report As-of-date	10	Numeric	10-digit date (MM-DD-YYYY) which represents the as-of date of the report.

Report Data Record for FR2004FC

There must be one Report Data Record for each line of the report form.

Field	Length	Type	Value/Description
Cell Identifier	9	Alpha	L followed by 8-character Cell Identifier of the line of the report form: "MDRM" ID for the FR2004Fa from (4-char): GSFC and the first field of the corresponding line "MDRM" (4-char) (S020-S063). See the list below for the MDRM for each cell.

The next pair of fields is the separator and the data value. In case of the FR2004FC report, there are only two columns per Line, so two cell identifiers are followed by their values separated by field separators.

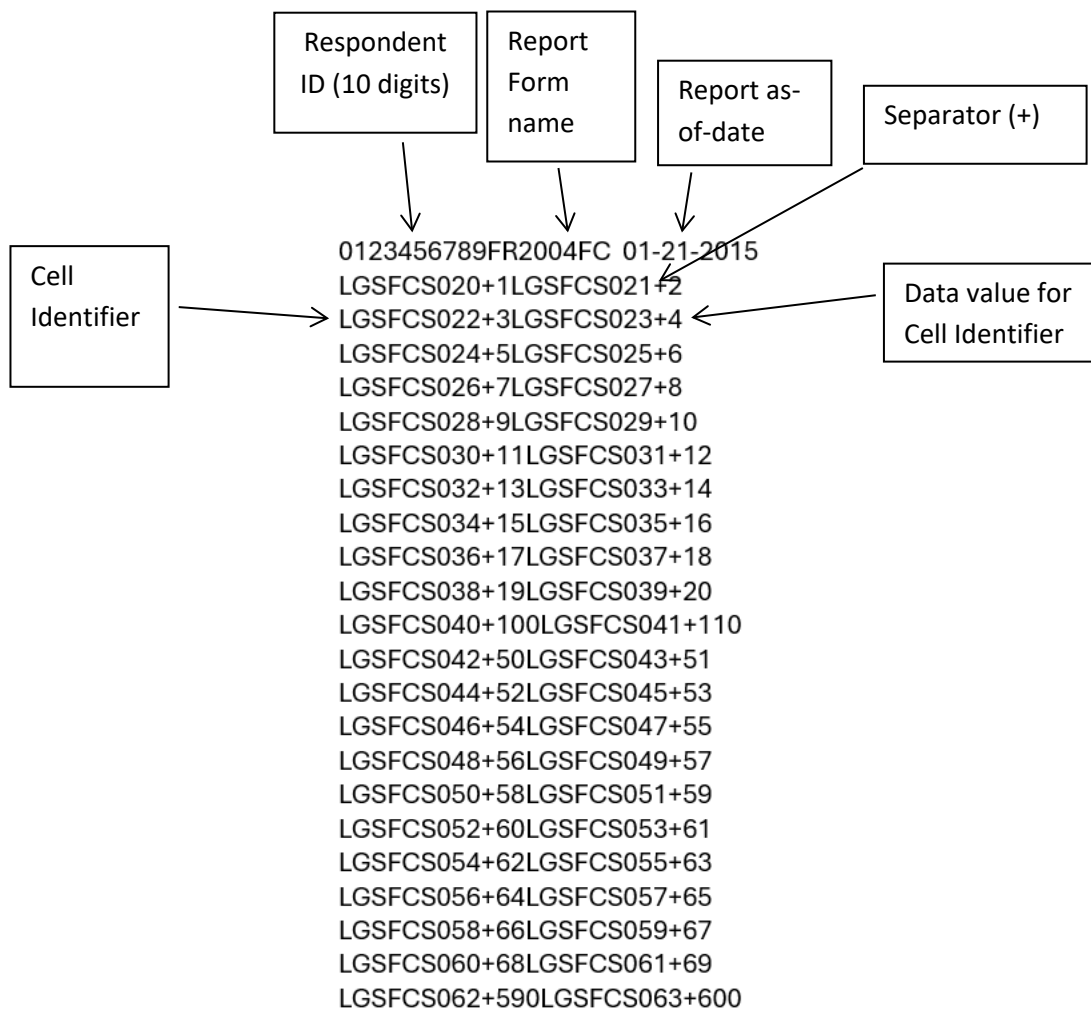
Field	Length	Type	Value/Description
+	1	Alpha	'+' plus sign, used as field separator
Data Value	0-9	Numeric	Numeric data value being reported for the data cell defined by that row and column. Value must be in one of the following formats: 1. An unsigned one to nine-digit value if positive 2. Zero (unsigned) if zero is the applicable value 3. Null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Cell Identifiers to be used for FR2004FC

		GNMA	
		Fails to Receive 1	Fails to Deliver 2
1.	30-year GNMA pass-through MBS fails		
1.a.	<2.5%	GSFCS020	GSFCS021
1.b.	2.5%	GSFCS022	GSFCS023
1.c.	3.0%	GSFCS024	GSFCS025
1.d.	3.5%	GSFCS026	GSFCS027
1.e.	4.0%	GSFCS028	GSFCS029
1.f.	4.5%	GSFCS030	GSFCS031
1.g.	5.0%	GSFCS032	GSFCS033
1.h.	5.5%	GSFCS034	GSFCS035
1.i.	6.00%	GSFCS036	GSFCS037
1.j.	>6.0%	GSFCS038	GSFCS039
2.	Total (line1)	GSFCS040	GSFCS041
		Outright 1	Dollar Roll 2
3.	30-year GNMA transaction volumes		
3.a.	<2.5%	GSFCS042	GSFCS043
3.b.	2.5%	GSFCS044	GSFCS045
3.c.	3.0%	GSFCS046	GSFCS047
3.d.	3.5%	GSFCS048	GSFCS049
3.e.	4.0%	GSFCS050	GSFCS051
3.f.	4.5%	GSFCS052	GSFCS053
3.g.	5.0%	GSFCS054	GSFCS055
3.h.	5.5%	GSFCS056	GSFCS057
3.i.	6.00%	GSFCS058	GSFCS059
3.j.	>6.0%	GSFCS060	GSFCS061
4.	Total (line3)	GSFCS062	GSFCS063

FIGURE 1 - EXAMPLE TEXT FILE FOR FR2004FC



File Format for FR2004FM “Settlement Cycle Report of Dealer Fails and Transaction Volumes (Effective 01-31-2022)”

Report Header Record for FR2004FM

The Report Header Record must be the first record in the file.

Field	Length	Type	Value/Description
Report Institution ID	10	Numeric	10-digit respondent identifier
Report Name	10	Alpha	'FR2004FM' followed by three blanks
Report As-of-date	10	Numeric	10-digit date (MM-DD-YYYY) which represents the as-of date of the report.

Report Data Record for FR2004FM

There must be one Report Data Record for each line of the report form.

Field	Length	Type	Value/Description
Cell Identifier	9	Alpha	L followed by 8-character Cell Identifier of the line of the report form: "MDRM" ID for the FR2004Fa from (4-char): GSFM and the first field of the corresponding line "MDRM" (4-char) (MH90-MK65). See the list below for the MDRM for each cell.

The next pair of fields is the separator and the data value. In case of the FR2004FM report, there are only two columns per Line, so two cell identifiers are followed by their values separated by field separators.

Field	Length	Type	Value/Description
+	1	Alpha	'+' plus sign, used as field separator
Data Value	0-9	Numeric	Numeric data value being reported for the data cell defined by that row and column. Value must be in one of the following formats: 1. An unsigned one to nine-digit value if positive 2. Zero (unsigned) if zero is the applicable value 3. Null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Cell Identifiers to be used for FR2004FM

		FNMA/FHLMC UMBS (Class A)		FHLMC Non-UMBC (Class A)		GNMA (Class C)	
		Fails to Receive 1	Fails to Deliver 2	Fails to Receive 3	Fails to Deliver 4	Fails to Receive 5	Fails to Deliver 6
1.	30-year federal agency & GSE pass-through MBS fails						
1.a.	<2.5%	GSFMMH90	GSFMMH91	GSFMMH92	GSFMMH93	GSFMS069	GSFMS070
1.b.	2.5%	GSFMMH94	GSFMMH95	GSFMMH96	GSFMMH97	GSFMS075	GSFMS076
1.c.	3.0%	GSFMMH98	GSFMMH99	GSFMMJ00	GSFMMJ01	GSFMS081	GSFMS082
1.d.	3.5%	GSFMMJ02	GSFMMJ03	GSFMMJ04	GSFMMJ05	GSFMS087	GSFMS088
1.e.	4.0%	GSFMMJ06	GSFMMH07	GSFMMJ08	GSFMMJ09	GSFMS093	GSFMS094
1.f.	4.5%	GSFMMJ10	GSFMMJ11	GSFMMJ12	GSFMMJ13	GSFMS099	GSFMS100
1.g.	5.0%	GSFMMJ14	GSFMMJ15	GSFMMJ16	GSFMMJ17	GSFMS105	GSFMS106
1.h.	5.5%	GSFMMJ18	GSFMMJ19	GSFMMJ20	GSFMMJ21	GSFMS111	GSFMS112
1.i.	6.00%	GSFMMJ22	GSFMMJ23	GSFMMJ24	GSFMMJ25	GSFMS117	GSFMS118
1.j.	>6.0%	GSFMMJ26	GSFMMJ27	GSFMMJ28	GSFMMJ29	GSFMS123	GSFMS124
2.	Total (line 1)	GSFMMJ30	GSFMMJ31	GSFMMJ32	GSFMMJ33	GSFMS129	GSFMS130
		FNMA/FHLMC UMBS (Class A)		FHLMC Non-UMBC (Class A)		GNMA (Class C)	
		Outright 1	Dollar Roll 2	Outright 3	Dollar Roll 4	Outright 5	Dollar Roll 6
3.	30-year federal agency & GSE pass-through MBS transaction volumes						
3.a.	<2.5%	GSFMMJ34	GSFMMJ35	GSFMMJ36	GSFMMJ37	GSFMS135	GSFMS136
3.b.	2.5%	GSFMMJ38	GSFMMJ39	GSFMMJ40	GSFMMJ41	GSFMS141	GSFMS142
3.c.	3.0%	GSFMMJ42	GSFMMJ43	GSFMMJ44	GSFMMJ45	GSFMS147	GSFMS148
3.d.	3.5%	GSFMMJ46	GSFMMJ47	GSFMMJ48	GSFMMJ49	GSFMS153	GSFMS154
3.e.	4.0%	GSFMMJ50	GSFMMJ51	GSFMMJ52	GSFMMJ53	GSFMS159	GSFMS160
3.f.	4.5%	GSFMMJ54	GSFMMJ55	GSFMMJ56	GSFMMJ57	GSFMS165	GSFMS166
3.g.	5.0%	GSFMMJ58	GSFMMJ59	GSFMMJ60	GSFMMJ61	GSFMS171	GSFMS172
3.h.	5.5%	GSFMMJ62	GSFMMJ63	GSFMMJ64	GSFMMJ65	GSFMS177	GSFMS178
3.i.	6.00%	GSFMMJ66	GSFMMJ67	GSFMMJ68	GSFMMJ69	GSFMS183	GSFMS184
3.j.	>6.0%	GSFMMJ70	GSFMMJ71	GSFMMJ72	GSFMMJ73	GSFMS189	GSFMS190
4.	Total (line 3)	GSFMMJ74	GSFMMJ75	GSFMMJ76	GSFMMJ77	GSFMS195	GSFMS196

Cell Identifiers to be used for FR2004FM

		FNMA/FHLMC UMBS (Class B)		FHLMC Non-UMBC (Class B)	
		Fails to Receive	Fails to Deliver	Fails to Receive	Fails to Deliver
		1	2	3	4
5.	15-year federal agency & GSE pass-through MBS fails				
5.a.	<2.0%	GSFMMJ78	GSFMMJ79	GSFMMJ80	GSFMMJ81
5.b.	2.0%	GSFMMJ82	GSFMMJ83	GSFMMJ84	GSFMMJ85
5.c.	2.5%	GSFMMJ86	GSFMMJ87	GSFMMJ88	GSFMMJ89
5.d.	3.0%	GSFMMJ90	GSFMMJ91	GSFMMJ92	GSFMMJ93
5.e.	3.5%	GSFMMJ94	GSFMMJ95	GSFMMJ96	GSFMMJ97
5.f.	4.0%	GSFMMJ98	GSFMMJ99	GSFMMK00	GSFMMK01
5.g.	4.5%	GSFMMK02	GSFMMK03	GSFMMK04	GSFMMK05
5.h.	5.0%	GSFMMK06	GSFMMK07	GSFMMK08	GSFMMK09
5.i.	5.5%	GSFMMK10	GSFMMK11	GSFMMK12	GSFMMK13
5.j.	>5.5%	GSFMMK14	GSFMMK15	GSFMMK16	GSFMMK17
6.	Total (line 5)	GSFMMK18	GSFMMK19	GSFMMK20	GSFMMK21
		FNMA/FHLMC UMBS (Class B)		FHLMC Non-UMBC (Class B)	
		Outright	Dollar Roll	Outright	Dollar Roll
		1	2	3	4
7.	15-year federal agency & GSE pass-through MBS transaction volumes				
7.a.	<2.0%	GSFMMK22	GSFMMK23	GSFMMK24	GSFMMK25
7.b.	2.0%	GSFMMK26	GSFMMK27	GSFMMK28	GSFMMK29
7.c.	2.5%	GSFMMK30	GSFMMK31	GSFMMK32	GSFMMK33
7.d.	3.0%	GSFMMK34	GSFMMK35	GSFMMK36	GSFMMK37
7.e.	3.5%	GSFMMK38	GSFMMK39	GSFMMK40	GSFMMK41
7.f.	4.0%	GSFMMK42	GSFMMK43	GSFMMK44	GSFMMK45
7.g.	4.5%	GSFMMK46	GSFMMK47	GSFMMK48	GSFMMK49
7.h.	5.0%	GSFMMK50	GSFMMK51	GSFMMK52	GSFMMK53
7.i.	5.5%	GSFMMK54	GSFMMK55	GSFMMK56	GSFMMK57
7.j.	>5.5%	GSFMMK58	GSFMMK59	GSFMMK60	GSFMMK61
8.	Total (line 7)	GSFMMK62	GSFMMK63	GSFMMK64	GSFMMK65

FIGURE 1 - EXAMPLE TEXT FILE FOR FR2004FM

