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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 March 10, 2010
(Daily Average Figures; In Millions of Dollars)

		Outright Transactions	Change from Previous Week
U.S. Government Securities			
With Inter-Dealer Brokers		203,909	5,947
With Others		296,699	5,498
	TOTAL	500,608	11,445
Federal Agency and Government Sponsored Enterprise Securities (excluding Mortgage-backed securities)			
With Inter-dealer Brokers		3,252	-261
With Others		70,148	-3,098
	TOTAL	73,400	-3,359
Mortgage-backed Securities			
With Inter-dealer Brokers		102,795	12,926
With Others		277,497	49,970
	TOTAL	380,292	62,896
Corporate Securities			
With Inter-dealer Brokers		1,131	140
With Others		112,971	6,081
	TOTAL	114,102	6,222

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.

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Table II

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

For week ended March 10, 2010
(Daily Average Figures; In Millions of Dollars)

Type of Security	Outright Transactions	Change from Previous Week
U.S. Government Securities		
Treasury Bills	68,500	-1,540
Coupon Securities		
due in 3 years or less	203,124	48,569
due in more than 3 years but less than or equal to 6 years	92,886	-10,122
due in more than 6 years but less than or equal to 11 years	106,999	-19,742
due in more than 11 years	24,397	-2,891
Treasury Inflation Index Securities (TIIS)	4,701	-2,829
Total U.S. Government Securities	500,608	11,445
Federal Agency and Government Sponsored Enterprise Securities		
Discount Notes	58,085	688
Coupon Securities		
due in 3 years or less	10,161	-1,547
due in more than 3 years but less than or equal to 6 years	4,262	-2,405
due in more than 6 years but less than or equal to 11 years	592	-137
due in more than 11 years	299	43
Total Federal Agency and Government Sponsored Enterprise Securities (excluding Mortgage-backed securities)	73,400	-3,359
Mortgage-backed Securities	380,292	62,896
Corporate Securities		
due in 1 year or less	88,028	1,041
due in more than 1 year	26,074	5,181
Total Corporate Securities	114,102	6,222

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.

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.

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

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

As-of close of Trading March 10, 2010
(In Millions of Dollars)

Type of Security	Net Outright Position	Change from Previous Week
U.S. Government Securities		
Treasury Bills	10,774	6,994
Coupon Securities		
due in 3 years or less	-7,724	3,410
due in more than 3 years but less than or equal to 6 years	-2,041	1,429
due in more than 6 years but less than or equal to 11 years	16,934	1,845
due in more than 11 years	107	-2,147
Treasury Inflation Index Securities (TIIS)	1,732	-1,185
Total U.S. Government Securities	19,782	10,346
Federal Agency and Government Sponsored Enterprise Securities		
Discount Notes	34,001	-3,749
Coupon Securities		
due in 3 years or less	61,586	2,091
due in more than 3 years but less than or equal to 6 years	6,683	-2,763
due in more than 6 years but less than or equal to 11 years	1,876	49
due in more than 11 years	1,228	-85
Total Federal Agency and Government Sponsored Enterprise Securities (excluding Mortgage-backed Securities)	105,374	-4,457
Mortgage-backed Securities	31,769	-986
Corporate Securities		
due in 1 year or less	24,195	737
due in more than 1 year	88,345	-3,699
Total Corporate Securities	112,540	-2,962

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.

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.

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Table IV

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

Amount Outstanding as of March 10, 2010
(In Millions of Dollars)

Type of Financing	Overnight & Continuing	Term Agreements	Total	Change From Previous Week
Securities In				
U.S. Treasury Securities	1,040,037	871,347	1,911,384	68,554
Federal Agency and Government Sponsored Enterprise Securities	107,585	108,386	215,971	1,214
Mortgage-backed Securities	136,742	276,661	413,403	-8,811
Corporate Securities	74,361	34,015	108,376	1,507
Securities Out				
U.S. Treasury Securities	1,037,871	659,940	1,697,811	67,128
Federal Agency and Government Sponsored Enterprise Securities	209,920	76,488	286,408	5,222
Mortgage-backed Securities	480,251	200,588	680,839	-9,203
Corporate Securities	119,408	43,031	162,439	644
Memorandum				
Reverse Repurchase Agreements	874,681	1,137,564	2,012,245	74,257
Repurchase Agreements	1,693,165	942,736	2,635,901	68,254

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 March 10, 2010
(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	17,086	6,701	13,515	5,203
Federal Agency and Government Sponsored Enterprise Securities	20,377	-3,970	23,424	-4,535
Mortgage-backed Securities[5]	183,074	-33,462	196,956	-31,288
Corporate Securities	8,374	-2,680	11,606	-2,438

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.
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