



UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
OPERATIONS CENTER
6432 GENERAL GREEN WAY
ALEXANDRIA, VA 22312-2413

OFFICE OF FILINGS AND
INFORMATION SERVICES

Mail Stop 0-5

June 22, 2005

Re: Freedom of Information Act (FOIA), 5 U.S.C. § 552
Request No. 05-05810-FOIA

Dear

This letter is a partial response to your request, dated May 23, 2005, and received in this office on May 24, 2005, for information from April 30, 2004 to April 30, 2005 concerning traded securities for the NYSE and NASDAQ.

Please be advised, we are consulting with other Commission staff regarding information that may be responsive to your request. We will advise you of our findings as soon as we receive a response.

In the interim, if you have any questions, please call me at (202) 551-8317.

Sincerely,

A handwritten signature in black ink, appearing to read "Felicia Ricks", written in a cursive style.

Felicia Ricks
FOIA/Privacy Act Research Specialist



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SECURITIES AND EXCHANGE COMMISSION
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OFFICE OF FILINGS AND
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Mail Stop 0-5

July 07, 2005

RE: Freedom of Information Act (FOIA), 5 U.S.C. § 552
Request No. 05-05810-FOIA

Dear _____

Final reference is made to your request, for information from April 30, 2004 to April 30, 2005 regarding traded securities for the NYSE and NASDAQ.

After consulting with the staff, we have determined to release the enclosed list, which may be responsive to your request.

As shown on the enclosed invoice, the search fee is \$56.00 in accordance with our fee schedule. Please send your payment and a copy of the invoice to our Office of Financial Management.

If you have any questions, please contact me at (202) 551-8317.

Sincerely,

A large, stylized handwritten signature in black ink, appearing to read "Felicia Ricks".

Felicia Ricks
FOIA/Privacy Act Research Specialist

Enclosures

**Aggregate Fails to Deliver by Date
(NYSE and Nasdaq securities only)
4/30/04 to 4/30/05**

Date	Total Fails to Deliver
20040430	156,232,323
20040503	172,073,762
20040504	185,235,974
20040505	174,493,401
20040506	165,966,527
20040507	161,652,480
20040510	169,665,642
20040511	173,747,821
20040512	161,463,288
20040513	159,553,593
20040514	154,755,617
20040517	165,631,785
20040518	164,987,795
20040519	157,830,129
20040520	150,753,159
20040521	152,326,805
20040524	155,927,087
20040525	150,782,054
20040526	149,281,182
20040527	139,040,398
20040528	158,716,594
20040601	146,457,010
20040602	150,241,227
20040603	144,535,243
20040604	147,251,834
20040607	141,819,937
20040608	146,536,992
20040609	145,679,255
20040610	146,981,952
20040611	153,855,280
20040614	162,551,639
20040615	165,047,115
20040616	128,373,217
20040617	148,692,524
20040618	145,485,067
20040621	154,383,719
20040622	158,958,294
20040623	169,614,223
20040624	155,661,292
20040625	163,174,030
20040628	164,611,132
20040629	169,220,102
20040630	222,238,121
20040701	194,013,250
20040702	190,670,421

*Enclosures
05-5810*

FOIA

20040706	182,223,086
20040707	192,072,582
20040708	162,441,787
20040709	164,118,328
20040712	150,451,456
20040713	149,436,432
20040714	146,453,563
20040715	138,256,821
20040716	134,232,630
20040719	140,626,107
20040720	142,591,701
20040721	162,926,999
20040722	152,788,163
20040723	152,420,300
20040726	155,855,951
20040727	163,130,139
20040728	169,374,883
20040729	158,684,427
20040730	153,071,622
20040802	154,077,406
20040803	154,193,332
20040804	157,032,056
20040805	158,772,826
20040806	162,488,071
20040810	192,742,536
20040811	165,915,748
20040812	155,540,276
20040813	152,838,124
20040816	153,473,043
20040817	229,880,467
20040818	154,828,404
20040819	145,943,443
20040820	149,542,928
20040823	155,146,970
20040824	170,509,718
20040825	154,848,756
20040826	159,837,739
20040827	159,496,600
20040830	155,164,023
20040831	157,634,229
20040901	150,278,125
20040902	148,738,632
20040903	138,650,850
20040907	147,225,754
20040908	152,865,605
20040909	146,986,456
20040910	144,986,307
20040913	154,555,608
20040914	149,966,688
20040915	148,435,835
20040916	157,724,939
20040917	151,241,865

FOIA

20040920	161,321,551
20040921	155,809,923
20040922	164,245,061
20040923	142,883,642
20040924	143,510,836
20040927	166,300,832
20040928	170,405,922
20040929	155,610,764
20040930	154,357,989
20041001	175,012,261
20041004	179,061,799
20041005	174,214,507
20041006	157,092,335
20041007	159,237,711
20041008	167,092,543
20041012	168,712,758
20041013	160,454,623
20041014	174,424,828
20041015	157,958,177
20041018	174,279,622
20041019	160,067,061
20041020	165,882,451
20041021	157,120,981
20041022	163,410,273
20041025	153,879,861
20041026	166,641,275
20041027	165,272,283
20041028	159,231,531
20041029	161,796,948
20041101	166,990,921
20041102	168,794,526
20041105	159,226,348
20041108	157,447,269
20041109	153,221,475
20041110	154,031,990
20041112	167,589,057
20041115	144,470,867
20041116	182,882,067
20041117	167,664,630
20041118	163,573,559
20041119	164,652,470
20041122	166,343,971
20041123	163,838,148
20041124	202,771,229
20041126	189,867,527
20041129	217,232,401
20041130	200,594,147
20041201	181,963,898
20041202	217,247,343
20041203	250,093,921
20041206	244,618,435
20041207	233,347,301

FOIA

20041208	241,170,448
20041209	214,416,926
20041210	229,318,897
20041213	214,351,030
20041214	185,280,109
20041215	190,878,311
20041216	196,993,439
20041217	191,809,089
20041220	206,203,650
20041221	220,200,120
20041222	259,414,671
20041223	203,795,829
20041227	182,843,910
20041228	177,446,854
20041229	164,556,144
20041230	156,578,108
20041231	151,310,058
20050103	139,677,999
20050104	127,558,680
20050105	131,110,752
20050106	141,689,049
20050107	149,241,630
20050110	154,736,260
20050111	147,004,789
20050112	160,265,596
20050113	144,122,119
20050114	157,863,343
20050118	139,310,469
20050119	146,818,173
20050120	140,055,250
20050121	140,660,900
20050124	141,554,740
20050125	139,248,066
20050126	178,582,628
20050127	137,631,989
20050128	131,090,119
20050131	126,916,279
20050201	140,507,369
20050202	136,472,565
20050203	126,763,490
20050204	127,274,939
20050207	127,170,806
20050208	126,244,599
20050209	128,178,017
20050210	118,628,254
20050211	120,710,952
20050214	132,335,341
20050215	136,827,212
20050216	118,170,161
20050217	107,308,698
20050218	113,717,781
20050222	118,999,917

FOIA

20050223	119,805,971
20050224	121,645,541
20050225	131,436,692
20050228	136,155,175
20050301	135,738,722
20050302	122,640,035
20050303	128,187,804
20050304	155,349,404
20050307	127,324,144
20050308	122,951,339
20050309	123,132,133
20050310	117,163,743
20050311	115,455,660
20050314	116,718,993
20050315	114,521,274
20050316	120,045,379
20050317	122,758,646
20050318	122,336,583
20050321	129,848,372
20050322	132,752,799
20050323	169,422,249
20050324	145,871,870
20050328	134,814,477
20050329	127,357,737
20050330	124,045,468
20050331	115,533,170
20050401	126,244,266
20050404	116,668,595
20050405	129,042,327
20050406	129,243,759
20050407	119,966,250
20050408	118,594,232
20050411	117,090,666
20050412	106,626,022
20050413	103,856,530
20050414	99,338,144
20050415	99,570,441
20050418	112,020,360
20050419	106,959,104
20050420	123,572,743
20050421	114,245,931
20050422	118,852,524
20050425	126,944,547
20050426	131,585,909
20050427	133,856,719
20050428	119,546,547
20050429	127,698,430

Data Sources: DTCC and CRSP.

Notes to the data:

1) The DTCC data only includes securities with fails to deliver of 10,000 shares or more.

FOIA

- 2) NYSE and Nasdaq securities were identified using daily data from CRSP. Since the CRSP data from April 2005 is not available, March 31, 2005 data is used to identify NYSE and Nasdaq securities for the dates after March 31, 2005.
- 3) This report was produced on July 6, 2005.

BILLING STATEMENT

TO:

FOIA REQ #: 05-05810-FOIA

DATE: July 07, 2005

FOR:	CERTIFICATION CHARGES	\$	_____	
	PRODUCTION CHARGES	\$	_____	
	RESEARCH CHARGES	\$	<u>56.00</u>	(\$28.00 X 2 Hours)
	REVIEW CHARGES	\$	_____	
	TOTAL	\$	<u>56.00</u>	

PLEASE SEND YOUR CHECK PAYABLE TO THE SECURITIES AND EXCHANGE COMMISSION FOR THE TOTAL AMOUNT SHOWN ABOVE

Mail To: **SECURITIES AND EXCHANGE COMMISSION**
Office of Financial Management
6432 General Green Way, Mail Stop O-3
Alexandria, VA 22312-2413

SEC 91 (4-02)

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