

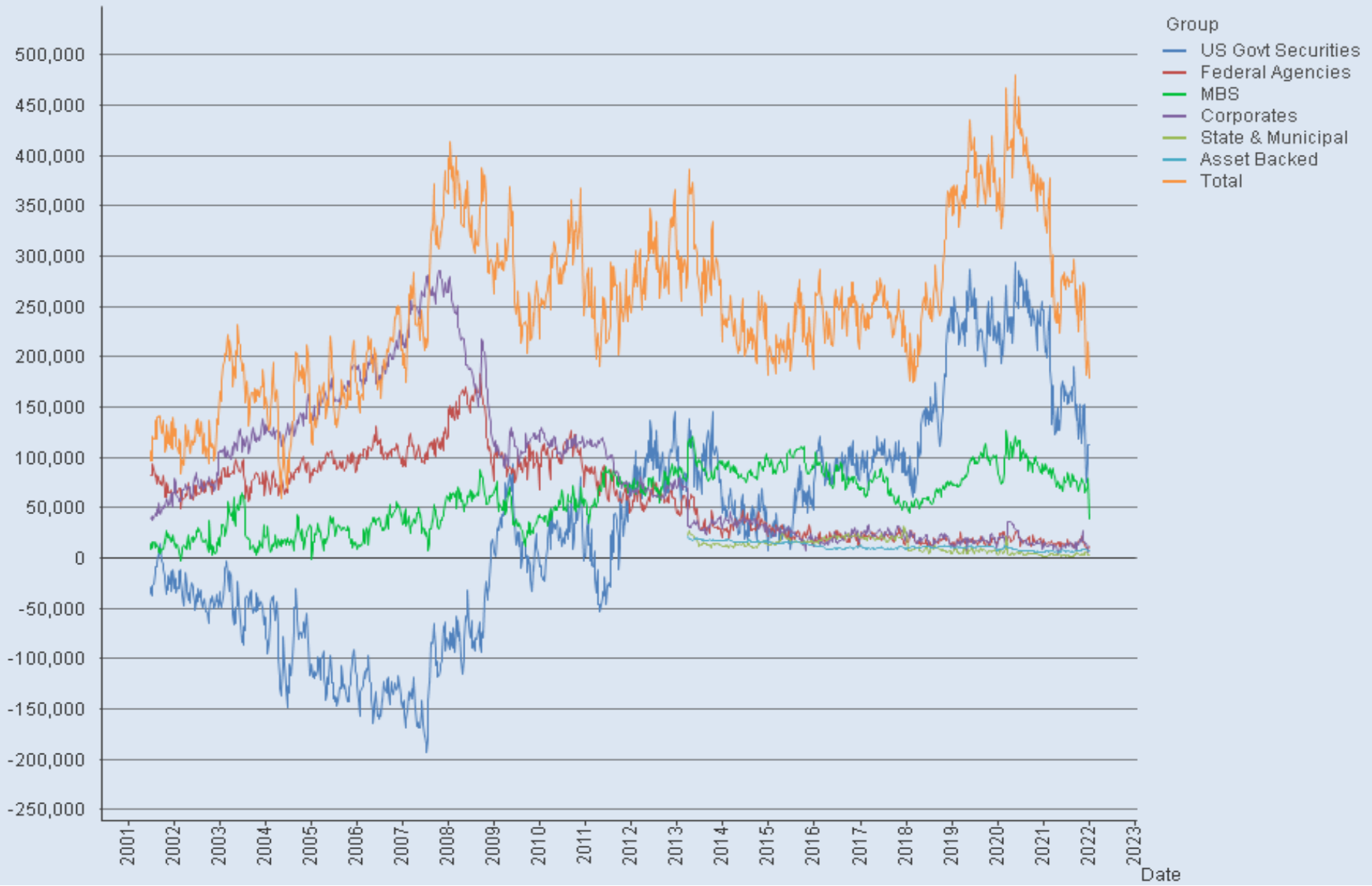


Primary Dealer Balance Sheet Data (\$MM)

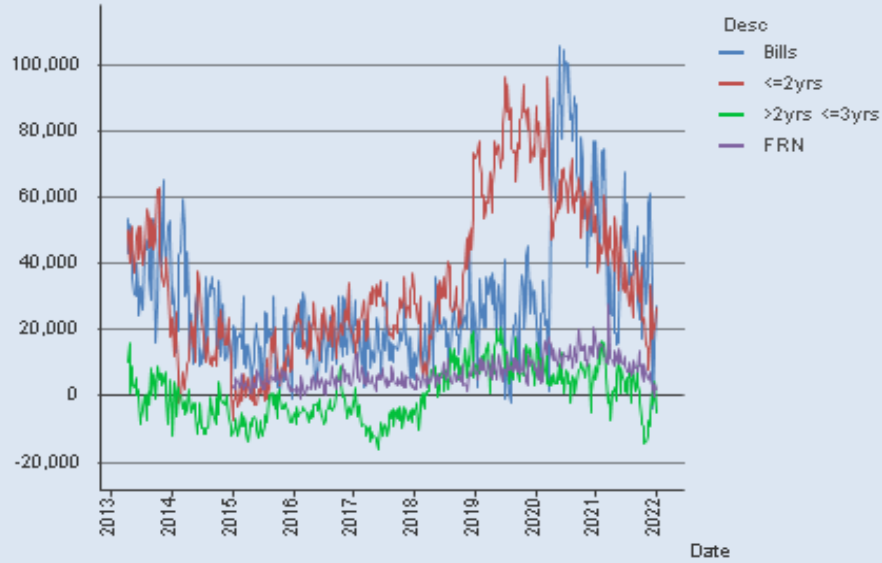
	<u>1/5/2022</u>	<u>12/29/2021</u>	<u>12/22/2021</u>	<u>12/15/2021</u>
US Govt Securities	\$112,111	\$112,641	\$94,996	\$75,588
Bills	\$26,991	\$16,855	\$13,120	(\$3,975)
<=2yrs	\$26,442	\$20,244	\$21,642	\$17,040
>2yrs <=3yrs	(\$5,007)	\$4,185	\$43	(\$2,849)
>3yrs <=6yrs	\$3,046	\$2,394	\$2,390	\$4,172
>6yrs <=7yrs	\$11,904	\$13,223	\$8,300	\$9,810
>7yrs <=11yrs	(\$4,168)	(\$2,729)	(\$3,021)	(\$3,330)
>11 yrs	\$45,442	\$47,983	\$45,727	\$44,947
Floating Rate Notes	\$2,074	\$3,989	(\$565)	\$2,019
TIPS <=2yrs	\$2,732	\$2,105	\$1,957	\$2,430
TIPS >2yrs <=6yrs	\$2,644	\$4,604	\$4,876	\$4,334
TIPS >6yrs <=11yrs	\$50	\$118	\$853	\$1,140
TIPS >11yrs	(\$39)	(\$330)	(\$326)	(\$150)
Federal Agencies	\$11,334	\$7,987	\$10,638	\$10,528
Discount Notes	\$3,752	\$992	\$2,514	\$2,233
Coupons	\$7,582	\$6,995	\$8,124	\$8,295
MBS	\$38,360	\$78,677	\$71,924	\$67,705
Federal Agcy & GSE PT RMBS	\$0	\$41,616	\$34,436	\$29,980
Federal Agcy & GSE Other RMBS	\$17,738	\$16,447	\$16,530	\$16,676
Federal Agcy & GSE CMBS	\$6,779	\$7,213	\$7,305	\$7,028
Non-Agcy RMBS	\$7,923	\$7,306	\$7,464	\$7,530
Non-Agcy CMBS	\$5,920	\$6,095	\$6,189	\$6,491
Corporates	\$7,744	\$5,667	\$10,049	\$14,686
Commercial Paper	\$5,925	\$3,303	\$6,594	\$8,813
IG <=13mths	\$683	\$425	\$633	\$712
IG >13mths	\$1,745	\$2,686	\$3,682	\$5,603
Below IG	(\$609)	(\$747)	(\$860)	(\$442)
State & Municipal	\$2,206	\$3,143	\$4,122	\$5,760
<=13mths	\$303	\$333	\$430	\$1,013
>=13mths	\$1,418	\$1,547	\$1,668	\$1,527
Variable Rate Demand Notes	\$485	\$1,263	\$2,024	\$3,220
Asset Backed	\$6,800	\$7,036	\$7,502	\$8,011
Credit Card Backed	\$130	\$95	\$100	\$140
Student Loans Backed	\$1,290	\$1,377	\$1,354	\$1,698
Automobile Loans Backed	\$2,126	\$2,349	\$2,468	\$2,729
Other Asset Backed	\$3,254	\$3,215	\$3,580	\$3,444
Total	\$178,555	\$215,151	\$199,231	\$182,278

Source: FRB NY

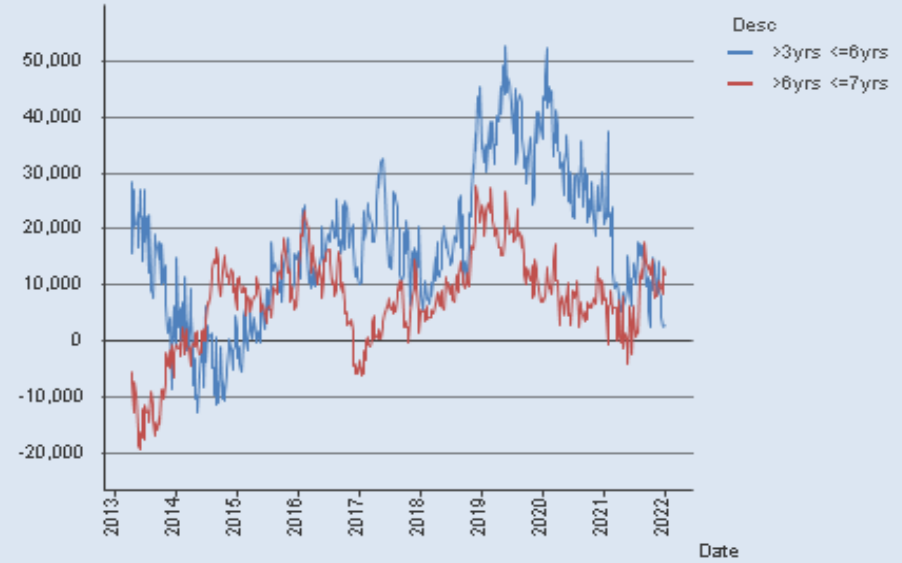
Historical Primary Dealer Balance Sheet (\$MM)



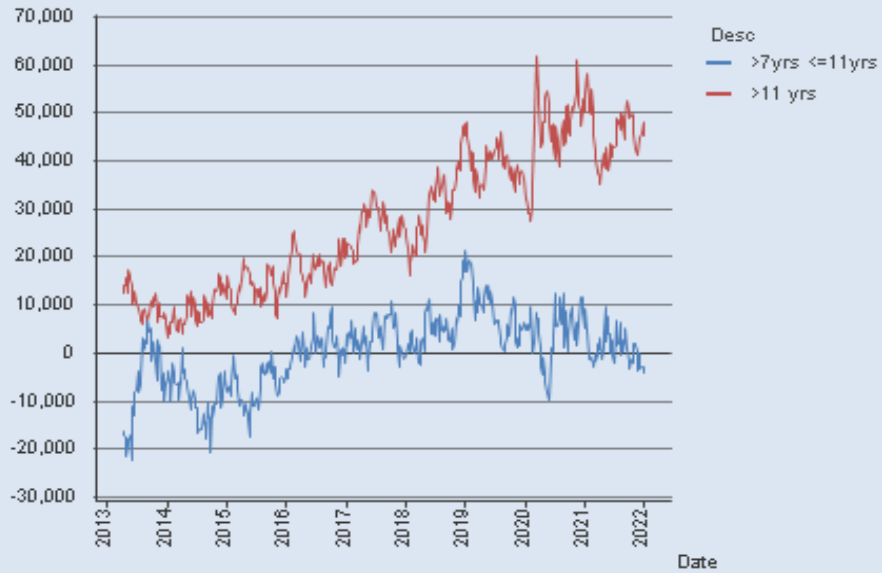
Balance Sheet - Short End (\$MM)



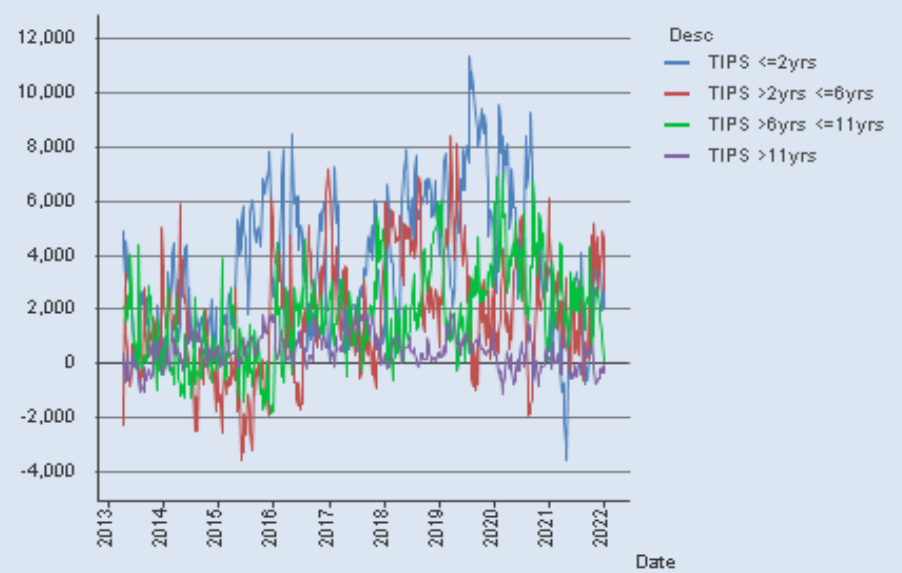
Balance Sheet - Intermediates (\$MM)



Balance Sheet - Long End (\$MM)



Balance Sheet - TIPS (\$MM)



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