

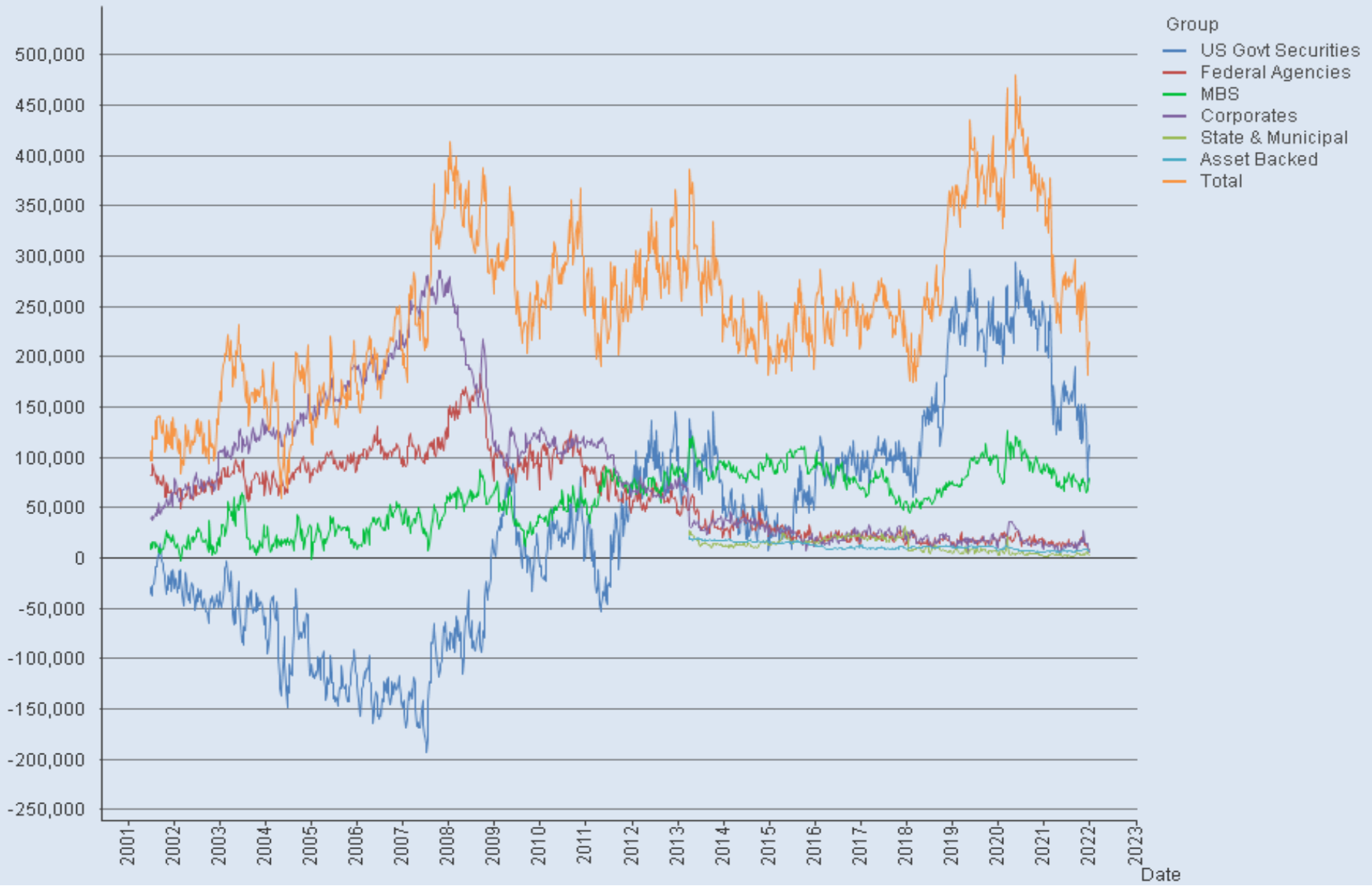


Primary Dealer Balance Sheet Data (\$MM)

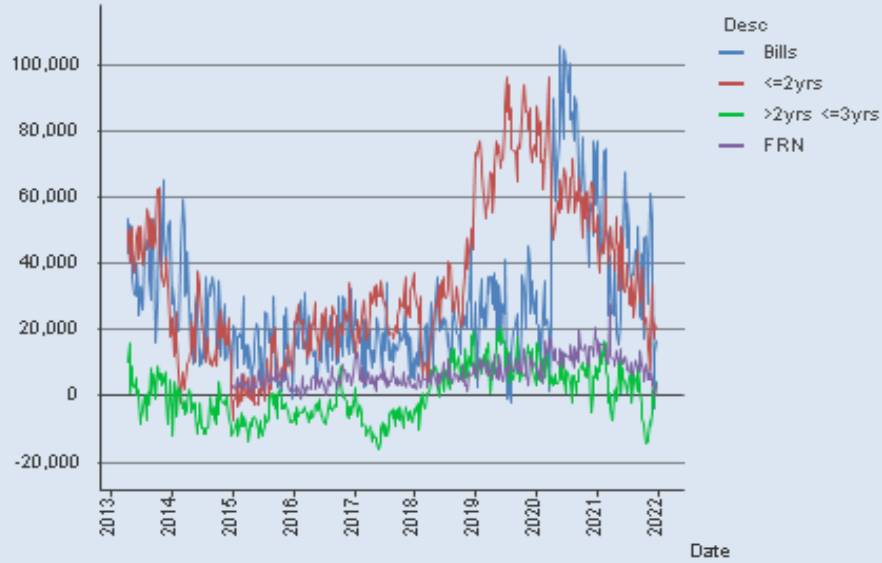
	<u>12/29/2021</u>	<u>12/22/2021</u>	<u>12/15/2021</u>	<u>12/8/2021</u>
US Govt Securities	\$112,641	\$94,996	\$75,588	\$133,119
Bills	\$16,855	\$13,120	(\$3,975)	\$33,464
<=2yrs	\$20,244	\$21,642	\$17,040	\$24,199
>2yrs <=3yrs	\$4,185	\$43	(\$2,849)	\$1,773
>3yrs <=6yrs	\$2,394	\$2,390	\$4,172	\$7,964
>6yrs <=7yrs	\$13,223	\$8,300	\$9,810	\$9,619
>7yrs <=11yrs	(\$2,729)	(\$3,021)	(\$3,330)	(\$187)
>11 yrs	\$47,983	\$45,727	\$44,947	\$44,874
Floating Rate Notes	\$3,989	(\$565)	\$2,019	\$3,000
TIPS <=2yrs	\$2,105	\$1,957	\$2,430	\$3,556
TIPS >2yrs <=6yrs	\$4,604	\$4,876	\$4,334	\$3,487
TIPS >6yrs <=11yrs	\$118	\$853	\$1,140	\$1,612
TIPS >11yrs	(\$330)	(\$326)	(\$150)	(\$242)
Federal Agencies	\$7,987	\$10,638	\$10,528	\$12,643
Discount Notes	\$992	\$2,514	\$2,233	\$2,319
Coupons	\$6,995	\$8,124	\$8,295	\$10,324
MBS	\$78,677	\$71,924	\$67,705	\$65,471
Federal Agcy & GSE PT RMBS	\$41,616	\$34,436	\$29,980	\$30,146
Federal Agcy & GSE Other RMBS	\$16,447	\$16,530	\$16,676	\$16,765
Federal Agcy & GSE CMBS	\$7,213	\$7,305	\$7,028	\$5,501
Non-Agcy RMBS	\$7,306	\$7,464	\$7,530	\$6,742
Non-Agcy CMBS	\$6,095	\$6,189	\$6,491	\$6,317
Corporates	\$5,667	\$10,049	\$14,686	\$13,838
Commercial Paper	\$3,303	\$6,594	\$8,813	\$8,217
IG <=13mths	\$425	\$633	\$712	\$925
IG >13mths	\$2,686	\$3,682	\$5,603	\$5,372
Below IG	(\$747)	(\$860)	(\$442)	(\$676)
State & Municipal	\$3,143	\$4,122	\$5,760	\$5,801
<=13mths	\$333	\$430	\$1,013	\$592
>=13mths	\$1,547	\$1,668	\$1,527	\$1,486
Variable Rate Demand Notes	\$1,263	\$2,024	\$3,220	\$3,723
Asset Backed	\$7,036	\$7,502	\$8,011	\$8,783
Credit Card Backed	\$95	\$100	\$140	\$208
Student Loans Backed	\$1,377	\$1,354	\$1,698	\$1,626
Automobile Loans Backed	\$2,349	\$2,468	\$2,729	\$2,937
Other Asset Backed	\$3,215	\$3,580	\$3,444	\$4,012
Total	\$215,151	\$199,231	\$182,278	\$239,655

Source: FRB NY

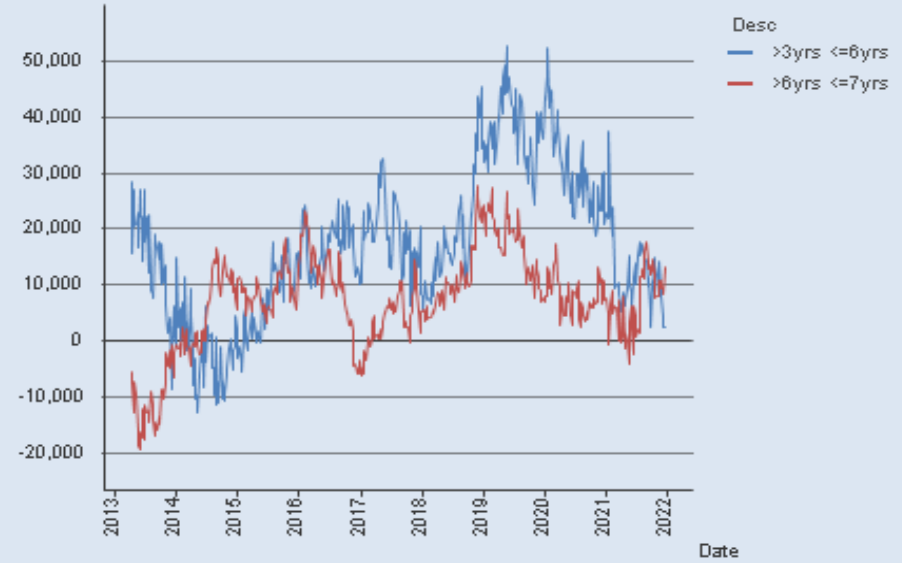
Historical Primary Dealer Balance Sheet (\$MM)



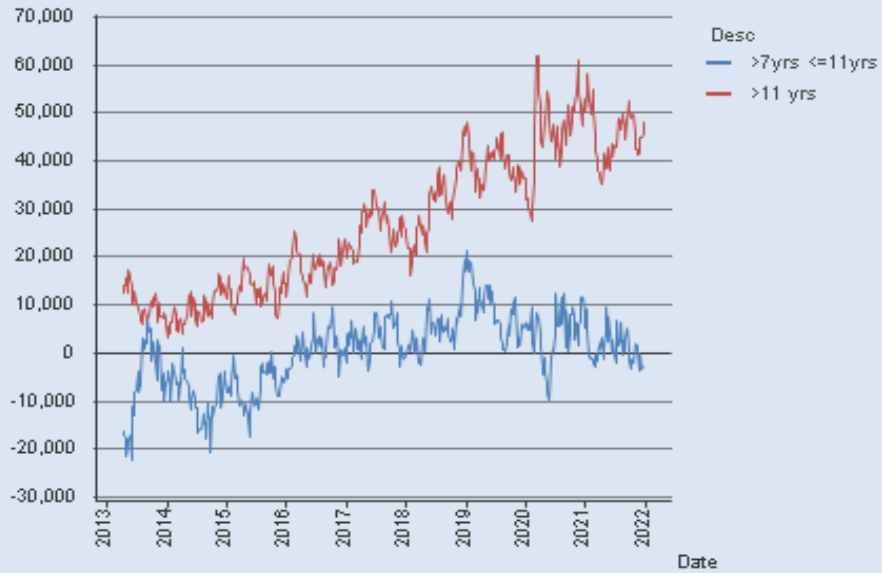
Balance Sheet - Short End (\$MM)



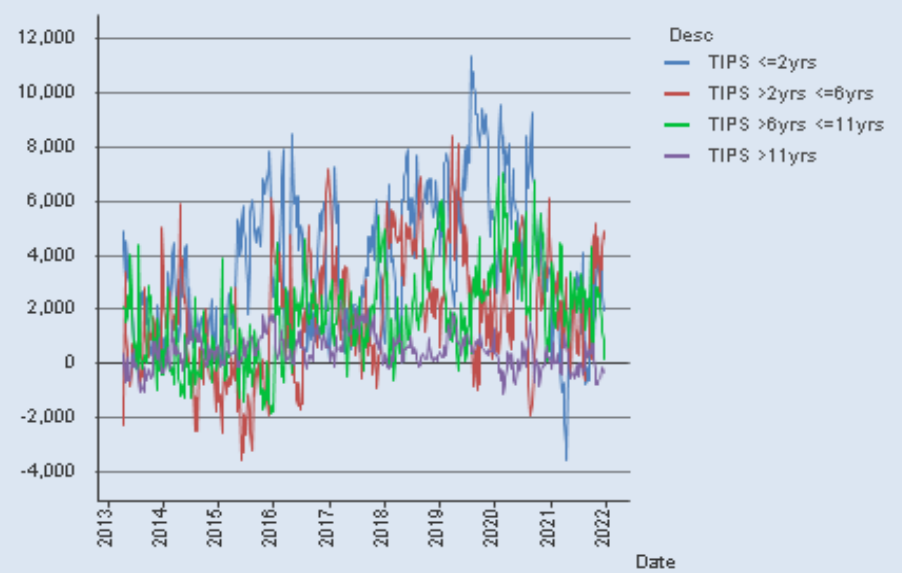
Balance Sheet - Intermediates (\$MM)



Balance Sheet - Long End (\$MM)



Balance Sheet - TIPS (\$MM)



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