Figure 1: Weekly Agency MBS Fails
4 Week Moving Average

Figure 2: Weekly Agency Debt Fails
4 Week Moving Average

Figure 3: Monthly MBS Trading Volume by Coupon

Figure 4: Monthly Average of Primary Dealer Agency
Debt Trading Volumes

Figure 5: Primary/Secondary Spread

Figure 6: 30 Year Current Coupon Roll Specialness

Note: Includes dealer-to-dealer outright sales and dealer-to-customer outright purchases and sales through 12/26/2018.

Source: TRACE
Figure 1: Average Trade Size of Benchmark Treasuries (30 Day Moving Average)

Source: BrokerTec, Federal Reserve Bank of New York

Figure 2: Daily Trade Volume of Benchmark Treasuries (30-Day Moving Average)

Source: BrokerTec, Federal Reserve Bank of New York

Figure 3: Average Size at Top of Book of Benchmark Treasuries (30 Day Moving Average)

Source: BrokerTec, Federal Reserve Bank of New York

Figure 4: FICC Treasury Fails

Calculated from data provided to the Federal Reserve Bank of New York by Fixed Income Clearing Corporation, a subsidiary of The Depository Trust & Clearing Corporation.

Figure 5: FR 2004 Treasury Fails; Cumulative For Week Covering Thurs to Wed

Source: Federal Reserve Bank of New York