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

Source: Federal Reserve Bank of New York

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

Source: Federal Reserve Bank of New York
ii. After Haver refresh, drag down formulas in Columns A-I; Haver has a 1 week lag on the agency fails
c. Barc Data
d. Yield
i. Refresh Bloomberg data (Bloomberg add-in > Refresh workbook)
ii. Drag down the formulas in Columns O-R
i. Drag down the formulas in Columns AE-AI

4. Make sure all charts include most up to date data
5. Confirm trip wires are showing proper dates
7. Extend ranges on charts where necessary
8. Once charts are good, print to PDF and email

a. Save the pdf in the TMPG Chart Pack folder.

Thursday, March 07, 2019
MBS and Agency Debt Market Liquidity Metrics

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 02/27/2019.
Source: TRACE

Source: FR2004

Source: Bloomberg Finance L.P.

Source: J.P. Morgan DataQuery