

FOR RELEASE at 4:15PM
April 13, 2017

PRIMARY DEALER TRANSACTIONS VOLUME IN U.S. GOVERNMENT, FEDERAL AGENCY, CORPORATE, AND ASSET-BACKED SECURITIES,
AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS
MARKET SHARE WITH INTER-DEALER BROKERS (1)

QUARTER I 2017

TYPE OF SECURITY	FIRST QUINTILE (5 DEALERS)	SECOND QUINTILE (5 DEALERS)	THIRD QUINTILE (5 DEALERS)	FOURTH QUINTILE (4 DEALERS)	LAST QUINTILE (4 DEALERS)	DAILY AVERAGE TRANSACTION VOLUME (DOLLARS IN MILLIONS)
U.S. GOVERNMENT SECURITIES						
TREASURY BILLS						
Percent Ranges Held (2)	>= 7.7%	5.74% - 3.9%	3.46% - 2.46%	2.1% - 1.75%	<= 0.94%	24694.7
Market share (3)	50.63 %	23.72 %	14.61 %	7.73 %	3.3 %	
COUPON SECURITIES						
DUE IN 2 YEARS OR LESS						
Percent Ranges Held	>= 8.12%	7.21% - 3.37%	3.2% - 2.42%	2.37% - 1.76%	<= 1.43%	34792.1
Market share	47.34 %	25.92 %	14.02 %	8.48 %	4.23 %	
DUE IN MORE THAN 2 YEARS BUT LESS THAN OR EQUAL TO 3 YEARS						
Percent Ranges Held	>= 7.96%	7.41% - 4.13%	4.0% - 1.98%	1.35% - 1.18%	<= 1.16%	25963.8
Market share	52.61 %	25.64 %	13.28 %	5.01 %	3.44 %	
DUE IN MORE THAN 3 YEARS BUT LESS THAN OR EQUAL TO 6 YEARS						
Percent Ranges Held	>= 7.05%	5.74% - 3.41%	3.39% - 2.11%	1.15% - 0.92%	<= 0.85%	56283.6
Market share	55.92 %	22.91 %	14.83 %	4.11 %	2.23 %	
DUE IN MORE THAN 6 YEARS BUT LESS THAN OR EQUAL TO 7 YEARS						
Percent Ranges Held	>= 6.58%	6.43% - 3.7%	3.35% - 1.78%	1.75% - 1.14%	<= 0.85%	13616.3
Market share	53.11 %	25.79 %	13.14 %	5.46 %	2.51 %	
DUE IN MORE THAN 7 YEARS BUT LESS THAN OR EQUAL TO 11 YEARS						
Percent Ranges Held	>= 6.25%	5.93% - 3.99%	3.66% - 1.49%	1.43% - 0.73%	<= 0.63%	37290.6
Market share	53.06 %	25.5 %	15.35 %	4.1 %	1.98 %	
DUE IN MORE THAN 11 YEARS						
Percent Ranges Held	>= 7.24%	6.58% - 3.25%	3.07% - 1.97%	1.53% - 0.83%	<= 0.67%	14326.7
Market share	57.64 %	23.4 %	12.53 %	4.33 %	2.12 %	
FLOATING RATE NOTES						
Percent Ranges Held	>= 6.25%	5.37% - 2.5%	2.4% - 1.89%	1.83% - 1.16%	<= 1.04%	604.1
Market share	64.71 %	17.3 %	10.34 %	6.4 %	1.25 %	

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TREASURY INFLATION						
PROTECTED SECURITIES (TIPS)						
DUE IN 2 YEARS OR LESS						
Percent Ranges Held	>= 7.34%	6.51% - 4.22%	4.11% - 0.83%	0.39% - 0.13%	<= 0.0%	523.4
Market share	61.47 %	25.7 %	11.72 %	1.11 %	0.0 %	
DUE IN MORE THAN 2 YEARS						
BUT LESS THAN OR EQUAL TO 6 YEARS						
Percent Ranges Held	>= 7.15%	6.94% - 4.93%	4.71% - 1.24%	0.59% - 0.16%	*	2368.1
Market share	54.05 %	28.19 %	16.1 %	1.64 %	*	
DUE IN MORE THAN 6 YEARS						
BUT LESS THAN OR EQUAL TO 11 YEARS						
Percent Ranges Held	>= 6.85%	6.83% - 5.57%	5.12% - 0.85%	0.76% - 0.04%	*	2563.2
Market share	49.9 %	31.27 %	17.4 %	1.42 %	*	
DUE IN MORE THAN 11 YEARS						
Percent Ranges Held	>= 5.04%	4.75% - 3.53%	3.28% - 0.73%	0.54% - 0.19%	<= 0.08%	896.6
Market share	67.56 %	20.46 %	10.3 %	1.53 %	0.14 %	
FEDERAL AGENCY SECURITIES						
(EXCL. MORTGAGE-BACKED SEC.)						
DISCOUNT NOTES						
Percent Ranges Held	>= 8.09%	6.32% - 1.45%	1.23% - 0.03%	0.0% - 0.0%	<= 0.0%	254.1
Market share	74.71 %	23.06 %	2.21 %	0.0 %	0.0 %	
COUPON SECURITIES						
Percent Ranges Held	>= 8.43%	7.26% - 4.48%	3.79% - 2.42%	1.64% - 0.3%	*	430.5
Market share	49.48 %	31.04 %	15.7 %	3.55 %	*	
FEDERAL AGENCY						
MORTGAGE-BACKED SECURITIES						
AGENCY & GSE PASS-THROUGH RMBS						
CASH TRANSACTIONS						
Percent Ranges Held	>= 8.1%	7.94% - 3.68%	2.51% - 1.83%	*	<= 0.0%	33966.8
Market share	60.91 %	28.11 %	10.43 %	*	0.0 %	
DOLLAR ROLL TRANSACTIONS						
Percent Ranges Held	>= 10.87%	10.8% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	18418.0
Market share	76.06 %	23.93 %	0.0 %	0.0 %	0.0 %	
OTHER AGENCY & GSE RMBS						
Percent Ranges Held	>= 6.23%	6.02% - 1.97%	0.83% - 0.0%	0.0% - 0.0%	<= 0.0%	125.9
Market share	80.37 %	17.58 %	2.05 %	0.0 %	0.0 %	
AGENCY & GSE CMBS						
Percent Ranges Held	>= 8.95%	6.48% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	5.2
Market share	85.5 %	14.51 %	0.0 %	0.0 %	0.0 %	
NON-AGENCY RMBS						
Percent Ranges Held	>= 3.06%	*	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	10.5

Market share	99.54 %	*	0.0 %	0.0 %	0.0 %	
OTHER CMBS						
Percent Ranges Held	>= 10.27%	6.79% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	10.2
Market share	89.42 %	10.59 %	0.0 %	0.0 %	0.0 %	
CORPORATE SECURITIES						
COMMERCIAL PAPER						
Percent Ranges Held	>= 2.51%	1.39% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	366.8
Market share	98.07 %	1.94 %	0.0 %	0.0 %	0.0 %	
INVESTMENT GRADE BONDS, NOTES, DEBT						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 6.6%	2.83% - 0.8%	0.48% - 0.07%	*	<= 0.0%	46.7
Market share	90.84 %	7.99 %	1.14 %	*	0.0 %	
DUE IN MORE THAN 13 MONTHS						
BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 5.58%	5.26% - 2.65%	2.62% - 0.36%	0.36% - 0.02%	<= 0.0%	149.3
Market share	73.81 %	19.93 %	5.59 %	0.69 %	0.0 %	
DUE IN MORE THAN 5 YEARS						
BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 10.03%	8.49% - 5.46%	3.95% - 0.86%	0.16% - 0.01%	*	250.1
Market share	60.09 %	31.2 %	8.5 %	0.2 %	*	
DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 8.16%	7.15% - 5.83%	4.58% - 0.62%	0.04% - 0.0%	<= 0.0%	183.9
Market share	59.56 %	31.7 %	8.65 %	0.07 %	0.0 %	
BELOW INVESTMENT GRADE BONDS, NOTES, DEBT						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 3.88%	3.6% - 0.85%	0.66% - 0.0%	0.0% - 0.0%	<= 0.0%	17.0
Market share	89.3 %	9.0 %	1.7 %	0.0 %	0.0 %	
DUE IN MORE THAN 13 MONTHS						
BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 9.3%	7.55% - 3.14%	2.76% - 0.05%	*	<= 0.0%	97.6
Market share	70.99 %	22.74 %	6.26 %	*	0.0 %	
DUE IN MORE THAN 5 YEARS						
BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 9.46%	9.05% - 3.31%	2.61% - 0.11%	*	<= 0.0%	169.7
Market share	64.6 %	28.68 %	6.58 %	*	0.0 %	
DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 7.04%	6.18% - 2.94%	2.71% - 0.11%	*	<= 0.0%	42.8
Market share	66.43 %	26.45 %	7.08 %	*	0.0 %	
STATE AND MUNICIPAL GOVT OBLIGATIONS						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 0.0%	0.0% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	4.2

Market share	100.0 %	0.0 %	0.0 %	0.0 %	0.0 %	
DUE IN MORE THAN 13 MONTHS BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 7.32%	*	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	4.6
Market share	96.52 %	*	0.0 %	0.0 %	0.0 %	
DUE IN MORE THAN 5 YEARS BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 2.86%	*	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	6.8
Market share	99.29 %	*	0.0 %	0.0 %	0.0 %	
DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 3.28%	*	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	21.7
Market share	98.37 %	*	0.0 %	0.0 %	0.0 %	
VARIABLE RATE DEMAND NOTES						
Percent Ranges Held	*	0.0% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	*
Market share	*	0.0 %	0.0 %	0.0 %	0.0 %	
ASSET-BACKED SECURITIES						
CREDIT CARD-BACKED SECURITIES						
Percent Ranges Held	>= 5.77%	*	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	2.5
Market share	95.52 %	*	0.0 %	0.0 %	0.0 %	
STUDENT LOAN-BACKED SECURITIES						
Percent Ranges Held	>= 0.0%	0.0% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	2.6
Market share	100.0 %	0.0 %	0.0 %	0.0 %	0.0 %	
AUTOMOBILE LOAN-BACKED SECURITIES						
Percent Ranges Held	>= 2.82%	0.0% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	5.7
Market share	100.0 %	0.0 %	0.0 %	0.0 %	0.0 %	
OTHER ASSET-BACKED SECURITIES						
Percent Ranges Held	>= 4.02%	1.5% - 0.29%	*	0.0% - 0.0%	<= 0.0%	44.2
Market share	95.3 %	4.6 %	*	0.0 %	0.0 %	

GOVERNMENT SECURITIES DEALER STATISTICS UNIT
FEDERAL RESERVE BANK OF NEW YORK

(1) THE FIGURES REPRESENT PURCHASES AND SALES IN THE MARKET BY THE PRIMARY U.S. GOVERNMENT SECURITIES DEALERS REPORTING TO THE FEDERAL RESERVE BANK OF NEW YORK. OUTRIGHT TRANSACTIONS INCLUDE ALL U.S. GOVERNMENT, FEDERAL AGENCY, GOVERNMENT SPONSORED ENTERPRISE, MORTGAGE-BACKED, CORPORATE, AND ASSET-BACKED SECURITIES AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS SCHEDULED FOR IMMEDIATE AND FORWARD DELIVERY, AS WELL AS ALL U.S. GOVERNMENT SECURITIES TRADED ON A 'WHEN-ISSUED' BASIS BETWEEN THE ANNOUNCEMENT AND ISSUE DATE. DATA DO NOT INCLUDE TRANSACTIONS UNDER REPURCHASE AND REVERSE REPURCHASE (RESALE) AGREEMENTS. AVERAGES ARE BASED ON THE NUMBER OF TRADING DAYS IN THE PERIOD. INTER-DEALER BROKERS ARE THOSE FIRMS IDENTIFIED AS SUCH BY THE FIXED INCOME CLEARING CORPORATION.

(2) CALCULATION: THE RANGES FOR EACH CATEGORY ARE DETERMINED BY THE HIGHEST AND LOWEST MARKET SHARE PERCENTAGE FOR INDIVIDUAL DEALERS WITHIN A SPECIFIC QUINTILE. THE FIRST QUINTILE PERCENTAGE REPRESENTS A MINIMUM FOR ALL DEALERS WITHIN THE GROUP

WHILE THE LAST QUINTILE PERCENTAGE RANGE REFLECTS A MAXIMUM FOR ALL DEALERS WITHIN THE GROUP.

(3) CALCULATION: THE AGGREGATE MARKET SHARE FOR EACH CATEGORY IS CALCULATED BY ADDING THE INDIVIDUAL VOLUME FOR ALL DEALERS WITHIN A SPECIFIC QUINTILE AND DIVIDING IT BY THE TOTAL VOLUME FOR THE SPECIFIC CATEGORY.

(4) THE FIGURES REPRESENT PURCHASES AND SALES IN THE MARKET BY THE PRIMARY U.S. GOVERNMENT SECURITIES DEALERS REPORTING TO THE FEDERAL RESERVE BANK OF NEW YORK. OUTRIGHT TRANSACTIONS INCLUDE ALL U.S. GOVERNMENT, FEDERAL AGENCY, GOVERNMENT SPONSORED ENTERPRISE, MORTGAGE-BACKED, CORPORATE, AND ASSET-BACKED SECURITIES AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS SCHEDULED FOR IMMEDIATE AND FORWARD DELIVERY, AS WELL AS ALL U.S. GOVERNMENT SECURITIES TRADED ON A 'WHEN-ISSUED' BASIS BETWEEN THE ANNOUNCEMENT AND ISSUE DATE. DATA DO NOT INCLUDE TRANSACTIONS UNDER REPURCHASE AND REVERSE REPURCHASE (RESALE) AGREEMENTS. AVERAGES ARE BASED ON THE NUMBER OF TRADING DAYS IN THE PERIOD.

(5) THE FIGURES REPRESENT TOTAL PURCHASES AND SALES IN THE MARKET BY THE PRIMARY U.S. GOVERNMENT SECURITIES DEALERS REPORTING TO THE FEDERAL RESERVE BANK OF NEW YORK. OUTRIGHT TRANSACTIONS INCLUDE ALL U.S. GOVERNMENT, FEDERAL AGENCY, GOVERNMENT SPONSORED ENTERPRISE, MORTGAGE-BACKED, CORPORATE, AND ASSET-BACKED SECURITIES AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS SCHEDULED FOR IMMEDIATE AND FORWARD DELIVERY, AS WELL AS ALL U.S. GOVERNMENT SECURITIES TRADED ON A 'WHEN-ISSUED' BASIS BETWEEN THE ANNOUNCEMENT AND ISSUE DATE. DATA DO NOT INCLUDE TRANSACTIONS UNDER REPURCHASE AND REVERSE REPURCHASE (RESALE) AGREEMENTS. AVERAGES ARE BASED ON THE NUMBER OF TRADING DAYS IN THE PERIOD.

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 AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS
 MARKET SHARE WITH OTHERS (4)

QUARTER I 2017

TYPE OF SECURITY	FIRST QUINTILE (5 DEALERS)	SECOND QUINTILE (5 DEALERS)	THIRD QUINTILE (5 DEALERS)	FOURTH QUINTILE (4 DEALERS)	LAST QUINTILE (4 DEALERS)	DAILY AVERAGE TRANSACTION VOLUME (DOLLARS IN MILLIONS)
U.S. GOVERNMENT SECURITIES						
TREASURY BILLS						
Percent Ranges Held (2)	>= 6.93%	5.91% - 3.84%	3.66% - 2.71%	2.63% - 1.47%	<= 1.35%	65000.8
Market share (3)	51.08 %	22.64 %	15.6 %	7.8 %	2.88 %	
COUPON SECURITIES						
DUE IN 2 YEARS OR LESS						
Percent Ranges Held	>= 7.12%	5.55% - 4.37%	3.87% - 2.4%	2.3% - 1.53%	<= 1.52%	48367.9
Market share	48.59 %	24.71 %	15.34 %	7.47 %	3.89 %	
DUE IN MORE THAN 2 YEARS BUT LESS THAN OR EQUAL TO 3 YEARS						
Percent Ranges Held	>= 8.63%	8.57% - 3.91%	3.38% - 2.29%	2.09% - 1.4%	<= 1.21%	30422.7
Market share	48.57 %	27.62 %	13.43 %	6.96 %	3.44 %	
DUE IN MORE THAN 3 YEARS BUT LESS THAN OR EQUAL TO 6 YEARS						
Percent Ranges Held	>= 8.87%	8.29% - 3.75%	3.36% - 1.77%	1.42% - 1.03%	<= 0.89%	76243.6
Market share	54.02 %	26.32 %	12.32 %	4.96 %	2.4 %	
DUE IN MORE THAN 6 YEARS BUT LESS THAN OR EQUAL TO 7 YEARS						
Percent Ranges Held	>= 8.75%	6.13% - 4.03%	3.64% - 1.78%	1.34% - 0.8%	<= 0.8%	17605.1
Market share	54.52 %	25.23 %	13.33 %	4.43 %	2.49 %	
DUE IN MORE THAN 7 YEARS BUT LESS THAN OR EQUAL TO 11 YEARS						
Percent Ranges Held	>= 9.2%	8.75% - 4.16%	4.11% - 2.08%	1.3% - 0.72%	<= 0.71%	48080.9
Market share	50.54 %	27.8 %	15.77 %	3.85 %	2.02 %	
DUE IN MORE THAN 11 YEARS						
Percent Ranges Held	>= 9.16%	7.12% - 3.23%	2.79% - 1.36%	1.07% - 0.52%	<= 0.37%	22909.5
Market share	58.22 %	27.97 %	9.16 %	3.51 %	1.12 %	
FLOATING RATE NOTES						

Percent Ranges Held	>= 4.01%	3.93% - 2.35%	2.12% - 1.11%	0.96% - 0.51%	<= 0.48%	2715.3
Market share	72.23 %	16.6 %	7.67 %	2.88 %	0.6 %	
TREASURY INFLATION						
PROTECTED SECURITIES (TIPS)						
DUE IN 2 YEARS OR LESS						
Percent Ranges Held	>= 8.7%	8.13% - 4.06%	3.36% - 2.01%	0.82% - 0.0%	<= 0.0%	2788.8
Market share	53.27 %	32.88 %	12.73 %	1.1 %	0.0 %	
DUE IN MORE THAN 2 YEARS						
BUT LESS THAN OR EQUAL TO 6 YEARS						
Percent Ranges Held	>= 8.73%	6.38% - 4.56%	3.77% - 1.75%	1.71% - 0.11%	*	5190.1
Market share	58.67 %	26.86 %	11.92 %	2.48 %	*	
DUE IN MORE THAN 6 YEARS						
BUT LESS THAN OR EQUAL TO 11 YEARS						
Percent Ranges Held	>= 6.91%	6.9% - 4.01%	3.98% - 1.35%	0.99% - 0.18%	*	4992.8
Market share	59.01 %	26.79 %	12.1 %	1.93 %	*	
DUE IN MORE THAN 11 YEARS						
Percent Ranges Held	>= 6.39%	5.7% - 2.83%	2.4% - 1.2%	0.65% - 0.11%	<= 0.11%	1732.5
Market share	70.15 %	19.67 %	8.46 %	1.5 %	0.2 %	
FEDERAL AGENCY SECURITIES						
(EXCL. MORTGAGE-BACKED SEC.)						
DISCOUNT NOTES						
Percent Ranges Held	>= 9.82%	8.19% - 3.51%	3.13% - 1.3%	1.07% - 0.23%	<= 0.05%	44182.5
Market share	54.67 %	30.75 %	12.21 %	2.29 %	0.07 %	
COUPON SECURITIES						
Percent Ranges Held	>= 10.05%	7.96% - 3.39%	2.62% - 1.5%	1.3% - 0.41%	<= 0.33%	6018.9
Market share	56.46 %	29.63 %	10.27 %	3.09 %	0.54 %	
FEDERAL AGENCY						
MORTGAGE-BACKED SECURITIES						
AGENCY & GSE PASS-THROUGH RMBS						
CASH TRANSACTIONS						
Percent Ranges Held	>= 6.66%	6.55% - 3.15%	1.64% - 0.34%	0.11% - 0.0%	<= 0.0%	167621.8
Market share	74.15 %	22.02 %	3.66 %	0.2 %	0.0 %	
DOLLAR ROLL TRANSACTIONS						
Percent Ranges Held	>= 7.14%	6.71% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	44974.7
Market share	88.3 %	11.69 %	0.0 %	0.0 %	0.0 %	
OTHER AGENCY & GSE RMBS						
Percent Ranges Held	>= 10.67%	6.91% - 4.33%	2.94% - 0.29%	0.03% - 0.0%	<= 0.0%	2807.0
Market share	67.66 %	26.01 %	6.28 %	0.04 %	0.0 %	
AGENCY & GSE CMBS						

Percent Ranges Held	>= 9.16%	8.95% - 0.43%	*	0.0% - 0.0%	<= 0.0%	368.7
Market share	80.79 %	19.08 %	*	0.0 %	0.0 %	
NON-AGENCY RMBS						
Percent Ranges Held	>= 7.92%	5.56% - 1.42%	1.22% - 0.0%	0.0% - 0.0%	<= 0.0%	1071.6
Market share	78.08 %	19.05 %	2.87 %	0.0 %	0.0 %	
OTHER CMBS						
Percent Ranges Held	>= 13.33%	12.55% - 1.67%	*	0.0% - 0.0%	<= 0.0%	670.8
Market share	69.99 %	29.14 %	*	0.0 %	0.0 %	
CORPORATE SECURITIES						
COMMERCIAL PAPER						
Percent Ranges Held	>= 7.12%	7.05% - 0.96%	0.76% - 0.05%	0.02% - 0.0%	<= 0.0%	88231.0
Market share	76.17 %	22.13 %	1.68 %	0.02 %	0.0 %	
INVESTMENT GRADE BONDS, NOTES, DEBT						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 9.73%	9.62% - 4.9%	2.38% - 0.55%	0.43% - 0.06%	*	2016.4
Market share	57.34 %	33.09 %	8.65 %	0.88 %	*	
DUE IN MORE THAN 13 MONTHS BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 10.11%	9.31% - 2.81%	2.68% - 1.43%	1.1% - 0.17%	*	5625.5
Market share	60.21 %	26.12 %	10.91 %	2.64 %	*	
DUE IN MORE THAN 5 YEARS BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 10.04%	9.12% - 3.04%	3.01% - 1.36%	1.29% - 0.15%	*	5735.8
Market share	58.68 %	29.77 %	9.13 %	2.32 %	*	
DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 9.59%	9.3% - 2.49%	2.18% - 1.11%	0.75% - 0.02%	*	4878.0
Market share	63.05 %	27.86 %	7.92 %	1.19 %	*	
BELOW INVESTMENT GRADE BONDS, NOTES, DEBT						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 7.8%	3.11% - 0.92%	0.9% - 0.54%	0.35% - 0.0%	<= 0.0%	476.7
Market share	84.2 %	11.54 %	3.53 %	0.71 %	0.0 %	
DUE IN MORE THAN 13 MONTHS BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 9.05%	7.49% - 3.82%	2.01% - 0.67%	0.65% - 0.09%	*	2976.8
Market share	65.47 %	26.82 %	6.5 %	1.21 %	*	
DUE IN MORE THAN 5 YEARS BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 7.62%	6.83% - 3.07%	2.0% - 0.37%	0.32% - 0.06%	*	4811.0
Market share	69.7 %	22.91 %	6.49 %	0.89 %	*	

DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 8.23%	5.8% - 2.36%	1.54% - 0.82%	0.38% - 0.0%	<= 0.0%	1138.5
Market share	72.11 %	21.76 %	5.53 %	0.6 %	0.0 %	
STATE AND MUNICIPAL GOVT OBLIGATIONS						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 6.8%	3.91% - 1.37%	*	0.0% - 0.0%	<= 0.0%	1074.9
Market share	88.71 %	10.66 %	*	0.0 %	0.0 %	
DUE IN MORE THAN 13 MONTHS BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 8.17%	7.77% - 0.63%	*	0.0% - 0.0%	<= 0.0%	459.0
Market share	71.85 %	28.0 %	*	0.0 %	0.0 %	
DUE IN MORE THAN 5 YEARS BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 8.08%	6.55% - 0.32%	*	0.0% - 0.0%	<= 0.0%	775.2
Market share	77.55 %	22.24 %	*	0.0 %	0.0 %	
DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 8.52%	8.47% - 0.35%	*	0.0% - 0.0%	<= 0.0%	2854.7
Market share	70.7 %	29.06 %	*	0.0 %	0.0 %	
VARIABLE RATE DEMAND NOTES						
Percent Ranges Held	>= 8.68%	5.76% - 0.81%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	1840.0
Market share	84.17 %	15.83 %	0.0 %	0.0 %	0.0 %	
ASSET-BACKED SECURITIES						
CREDIT CARD-BACKED SECURITIES						
Percent Ranges Held	>= 7.52%	6.81% - 1.6%	0.93% - 0.0%	0.0% - 0.0%	<= 0.0%	622.2
Market share	78.3 %	19.07 %	2.62 %	0.0 %	0.0 %	
STUDENT LOAN-BACKED SECURITIES						
Percent Ranges Held	>= 5.48%	4.0% - 0.26%	*	0.0% - 0.0%	<= 0.0%	398.5
Market share	93.05 %	6.56 %	*	0.0 %	0.0 %	
AUTOMOBILE LOAN-BACKED SECURITIES						
Percent Ranges Held	>= 11.56%	7.2% - 2.74%	1.09% - 0.01%	0.0% - 0.0%	<= 0.0%	795.5
Market share	76.98 %	20.87 %	2.15 %	0.0 %	0.0 %	
OTHER ASSET-BACKED SECURITIES						
Percent Ranges Held	>= 7.69%	5.63% - 3.82%	3.5% - 0.78%	0.16% - 0.01%	*	1035.7
Market share	66.15 %	21.48 %	12.13 %	0.25 %	*	

GOVERNMENT SECURITIES DEALER STATISTICS UNIT
FEDERAL RESERVE BANK OF NEW YORK

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(2) CALCULATION: THE RANGES FOR EACH CATEGORY ARE DETERMINED BY THE HIGHEST AND LOWEST MARKET SHARE PERCENTAGE FOR INDIVIDUAL DEALERS WITHIN A SPECIFIC QUINTILE. THE FIRST QUINTILE PERCENTAGE REPRESENTS A MINIMUM FOR ALL DEALERS WITHIN THE GROUP WHILE THE LAST QUINTILE PERCENTAGE RANGE REFLECTS A MAXIMUM FOR ALL DEALERS WITHIN THE GROUP.

(3) CALCULATION: THE AGGREGATE MARKET SHARE FOR EACH CATEGORY IS CALCULATED BY ADDING THE INDIVIDUAL VOLUME FOR ALL DEALERS WITHIN A SPECIFIC QUINTILE AND DIVIDING IT BY THE TOTAL VOLUME FOR THE SPECIFIC CATEGORY.

(4) THE FIGURES REPRESENT PURCHASES AND SALES IN THE MARKET BY THE PRIMARY U.S. GOVERNMENT SECURITIES DEALERS REPORTING TO THE FEDERAL RESERVE BANK OF NEW YORK. OUTRIGHT TRANSACTIONS INCLUDE ALL U.S. GOVERNMENT, FEDERAL AGENCY, GOVERNMENT SPONSORED ENTERPRISE, MORTGAGE-BACKED, CORPORATE, AND ASSET-BACKED SECURITIES AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS SCHEDULED FOR IMMEDIATE AND FORWARD DELIVERY, AS WELL AS ALL U.S. GOVERNMENT SECURITIES TRADED ON A 'WHEN-ISSUED' BASIS BETWEEN THE ANNOUNCEMENT AND ISSUE DATE. DATA DO NOT INCLUDE TRANSACTIONS UNDER REPURCHASE AND REVERSE REPURCHASE (RESALE) AGREEMENTS. AVERAGES ARE BASED ON THE NUMBER OF TRADING DAYS IN THE PERIOD.

(5) THE FIGURES REPRESENT TOTAL PURCHASES AND SALES IN THE MARKET BY THE PRIMARY U.S. GOVERNMENT SECURITIES DEALERS REPORTING TO THE FEDERAL RESERVE BANK OF NEW YORK. OUTRIGHT TRANSACTIONS INCLUDE ALL U.S. GOVERNMENT, FEDERAL AGENCY, GOVERNMENT SPONSORED ENTERPRISE, MORTGAGE-BACKED, CORPORATE, AND ASSET-BACKED SECURITIES AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS SCHEDULED FOR IMMEDIATE AND FORWARD DELIVERY, AS WELL AS ALL U.S. GOVERNMENT SECURITIES TRADED ON A 'WHEN-ISSUED' BASIS BETWEEN THE ANNOUNCEMENT AND ISSUE DATE. DATA DO NOT INCLUDE TRANSACTIONS UNDER REPURCHASE AND REVERSE REPURCHASE (RESALE) AGREEMENTS. AVERAGES ARE BASED ON THE NUMBER OF TRADING DAYS IN THE PERIOD.

FOR RELEASE at 4:15PM
April 13, 2017

TOTAL PRIMARY DEALER TRANSACTIONS VOLUME IN U.S. GOVERNMENT, FEDERAL AGENCY, CORPORATE, AND ASSET-BACKED SECURITIES,
AND STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS
MARKET SHARE (5)

QUARTER I 2017

TYPE OF SECURITY	FIRST QUINTILE (5 DEALERS)	SECOND QUINTILE (5 DEALERS)	THIRD QUINTILE (5 DEALERS)	FOURTH QUINTILE (4 DEALERS)	LAST QUINTILE (4 DEALERS)	DAILY AVERAGE TRANSACTION VOLUME (DOLLARS IN MILLIONS)
U.S. GOVERNMENT SECURITIES						
TREASURY BILLS						
Percent Ranges Held (2)	>= 6.6%	5.8% - 4.05%	3.08% - 2.64%	2.49% - 1.92%	<= 1.24%	89695.5
Market share (3)	49.24 %	24.5 %	14.56 %	8.46 %	3.23 %	
COUPON SECURITIES						
DUE IN 2 YEARS OR LESS						
Percent Ranges Held	>= 7.93%	6.36% - 3.55%	3.47% - 2.4%	2.36% - 1.59%	<= 1.39%	83160.0
Market share	46.59 %	25.5 %	14.99 %	8.46 %	4.46 %	
DUE IN MORE THAN 2 YEARS BUT LESS THAN OR EQUAL TO 3 YEARS						
Percent Ranges Held	>= 7.2%	7.14% - 4.1%	3.47% - 2.15%	2.07% - 1.16%	<= 1.06%	56386.5
Market share	48.58 %	27.85 %	13.69 %	5.98 %	3.9 %	
DUE IN MORE THAN 3 YEARS BUT LESS THAN OR EQUAL TO 6 YEARS						
Percent Ranges Held	>= 8.44%	8.15% - 3.21%	3.18% - 2.45%	1.49% - 0.95%	<= 0.9%	132527.1
Market share	53.23 %	25.28 %	13.98 %	4.77 %	2.74 %	
DUE IN MORE THAN 6 YEARS BUT LESS THAN OR EQUAL TO 7 YEARS						
Percent Ranges Held	>= 7.14%	6.54% - 4.25%	3.49% - 1.97%	1.45% - 0.8%	<= 0.8%	31221.4
Market share	52.15 %	27.22 %	12.76 %	4.95 %	2.9 %	
DUE IN MORE THAN 7 YEARS BUT LESS THAN OR EQUAL TO 11 YEARS						
Percent Ranges Held	>= 7.92%	7.91% - 4.11%	3.73% - 2.66%	1.21% - 0.88%	<= 0.8%	85371.5
Market share	50.22 %	26.87 %	16.62 %	4.07 %	2.24 %	
DUE IN MORE THAN 11 YEARS						
Percent Ranges Held	>= 7.92%	7.38% - 3.15%	2.27% - 1.63%	1.53% - 0.58%	<= 0.52%	37236.2
Market share	56.48 %	27.63 %	9.66 %	4.53 %	1.7 %	
FLOATING RATE NOTES						

RUN DATE :04/11/2017
RUN TIME :02:28 PM

Percent Ranges Held	>= 5.41%	4.03% - 2.71%	2.43% - 1.24%	1.15% - 0.61%	<= 0.53%	3319.3
Market share	69.95 %	17.16 %	8.43 %	3.59 %	0.85 %	
TREASURY INFLATION						
PROTECTED SECURITIES (TIPS)						
DUE IN 2 YEARS OR LESS						
Percent Ranges Held	>= 8.12%	6.98% - 3.7%	3.48% - 2.05%	0.93% - 0.06%	*	3312.2
Market share	54.14 %	30.15 %	14.3 %	1.39 %	*	
DUE IN MORE THAN 2 YEARS						
BUT LESS THAN OR EQUAL TO 6 YEARS						
Percent Ranges Held	>= 6.59%	6.38% - 4.61%	4.34% - 1.86%	1.2% - 0.21%	<= 0.08%	7558.2
Market share	55.58 %	27.21 %	14.9 %	2.15 %	0.15 %	
DUE IN MORE THAN 6 YEARS						
BUT LESS THAN OR EQUAL TO 11 YEARS						
Percent Ranges Held	>= 7.65%	6.76% - 4.6%	4.4% - 2.05%	0.65% - 0.22%	*	7556.0
Market share	55.92 %	26.65 %	15.54 %	1.76 %	*	
DUE IN MORE THAN 11 YEARS						
Percent Ranges Held	>= 5.73%	4.95% - 3.08%	2.98% - 1.5%	0.56% - 0.14%	<= 0.13%	2629.1
Market share	68.29 %	19.23 %	10.72 %	1.49 %	0.25 %	
FEDERAL AGENCY SECURITIES						
(EXCL. MORTGAGE-BACKED SEC.)						
DISCOUNT NOTES						
Percent Ranges Held	>= 9.77%	8.18% - 3.52%	3.25% - 1.31%	1.11% - 0.23%	<= 0.05%	44436.6
Market share	54.52 %	30.65 %	12.41 %	2.33 %	0.07 %	
COUPON SECURITIES						
Percent Ranges Held	>= 9.63%	7.99% - 3.42%	2.82% - 1.88%	1.69% - 0.4%	<= 0.33%	6449.3
Market share	54.97 %	29.67 %	11.25 %	3.57 %	0.53 %	
FEDERAL AGENCY						
MORTGAGE-BACKED SECURITIES						
AGENCY & GSE PASS-THROUGH RMBS						
CASH TRANSACTIONS						
Percent Ranges Held	>= 6.99%	6.9% - 3.58%	1.69% - 0.59%	0.47% - 0.0%	<= 0.0%	201588.6
Market share	71.08 %	23.88 %	4.49 %	0.54 %	0.0 %	
DOLLAR ROLL TRANSACTIONS						
Percent Ranges Held	>= 8.37%	8.23% - 0.0%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	63392.8
Market share	84.36 %	15.64 %	0.0 %	0.0 %	0.0 %	
OTHER AGENCY & GSE RMBS						
Percent Ranges Held	>= 10.62%	6.62% - 4.26%	3.45% - 0.31%	0.03% - 0.0%	<= 0.0%	2933.0
Market share	65.91 %	26.23 %	7.82 %	0.04 %	0.0 %	
AGENCY & GSE CMBS						

Percent Ranges Held	>= 9.27%	9.17% - 0.59%	*	0.0% - 0.0%	<= 0.0%	373.9
Market share	80.47 %	19.38 %	*	0.0 %	0.0 %	
NON-AGENCY RMBS						
Percent Ranges Held	>= 7.84%	5.51% - 1.53%	1.41% - 0.0%	0.0% - 0.0%	<= 0.0%	1082.1
Market share	77.88 %	19.05 %	3.08 %	0.0 %	0.0 %	
OTHER CMBS						
Percent Ranges Held	>= 13.13%	12.64% - 1.67%	*	0.0% - 0.0%	<= 0.0%	681.0
Market share	69.44 %	29.69 %	*	0.0 %	0.0 %	
CORPORATE SECURITIES						
COMMERCIAL PAPER						
Percent Ranges Held	>= 7.11%	7.02% - 1.06%	0.76% - 0.05%	0.02% - 0.0%	<= 0.0%	88597.8
Market share	76.14 %	22.16 %	1.67 %	0.03 %	0.0 %	
INVESTMENT GRADE BONDS, NOTES, DEBT						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 9.53%	9.4% - 4.79%	3.22% - 0.55%	0.42% - 0.06%	*	2063.0
Market share	56.93 %	32.49 %	9.68 %	0.87 %	*	
DUE IN MORE THAN 13 MONTHS						
BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 9.96%	9.06% - 2.91%	2.75% - 1.86%	1.49% - 0.17%	*	5774.8
Market share	59.15 %	25.93 %	11.76 %	3.01 %	*	
DUE IN MORE THAN 5 YEARS						
BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 9.86%	9.16% - 3.27%	3.05% - 1.52%	1.38% - 0.15%	*	5985.9
Market share	57.17 %	30.21 %	10.13 %	2.42 %	*	
DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 9.31%	9.21% - 2.42%	2.36% - 1.39%	0.75% - 0.01%	*	5061.8
Market share	62.42 %	27.77 %	8.59 %	1.19 %	*	
BELOW INVESTMENT GRADE BONDS, NOTES, DEBT						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 7.79%	3.01% - 0.92%	0.9% - 0.57%	0.33% - 0.0%	<= 0.0%	493.8
Market share	84.18 %	11.51 %	3.61 %	0.72 %	0.0 %	
DUE IN MORE THAN 13 MONTHS						
BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 9.06%	7.82% - 3.8%	1.96% - 0.74%	0.63% - 0.09%	*	3074.5
Market share	64.69 %	27.01 %	7.06 %	1.23 %	*	
DUE IN MORE THAN 5 YEARS						
BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 7.72%	7.43% - 3.27%	2.17% - 0.51%	0.37% - 0.06%	*	4980.7
Market share	68.53 %	23.44 %	7.1 %	0.94 %	*	

DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 8.42%	6.39% - 2.47%	1.54% - 0.81%	0.43% - 0.0%	<= 0.0%	1181.3
Market share	71.05 %	22.23 %	5.97 %	0.74 %	0.0 %	
STATE AND MUNICIPAL GOVT OBLIGATIONS						
DUE IN LESS THAN OR EQUAL TO 13 MONTHS						
Percent Ranges Held	>= 6.78%	3.91% - 1.36%	*	0.0% - 0.0%	<= 0.0%	1079.2
Market share	88.44 %	10.92 %	*	0.0 %	0.0 %	
DUE IN MORE THAN 13 MONTHS BUT LESS THAN OR EQUAL TO 5 YEARS						
Percent Ranges Held	>= 8.09%	7.83% - 0.69%	*	0.0% - 0.0%	<= 0.0%	463.6
Market share	71.83 %	28.05 %	*	0.0 %	0.0 %	
DUE IN MORE THAN 5 YEARS BUT LESS THAN OR EQUAL TO 10 YEARS						
Percent Ranges Held	>= 8.09%	6.49% - 0.32%	*	0.0% - 0.0%	<= 0.0%	782.0
Market share	77.74 %	22.04 %	*	0.0 %	0.0 %	
DUE IN MORE THAN 10 YEARS						
Percent Ranges Held	>= 8.46%	8.4% - 0.35%	*	0.0% - 0.0%	<= 0.0%	2876.3
Market share	70.81 %	28.94 %	*	0.0 %	0.0 %	
VARIABLE RATE DEMAND NOTES						
Percent Ranges Held	>= 8.68%	5.76% - 0.81%	0.0% - 0.0%	0.0% - 0.0%	<= 0.0%	1840.2
Market share	84.17 %	15.83 %	0.0 %	0.0 %	0.0 %	
ASSET-BACKED SECURITIES						
CREDIT CARD-BACKED SECURITIES						
Percent Ranges Held	>= 7.49%	6.81% - 1.6%	0.94% - 0.0%	0.0% - 0.0%	<= 0.0%	624.7
Market share	78.22 %	19.12 %	2.66 %	0.0 %	0.0 %	
STUDENT LOAN-BACKED SECURITIES						
Percent Ranges Held	>= 5.45%	4.11% - 0.26%	*	0.0% - 0.0%	<= 0.0%	401.1
Market share	92.97 %	6.65 %	*	0.0 %	0.0 %	
AUTOMOBILE LOAN-BACKED SECURITIES						
Percent Ranges Held	>= 11.98%	7.15% - 2.72%	1.11% - 0.01%	0.0% - 0.0%	<= 0.0%	801.2
Market share	77.05 %	20.73 %	2.22 %	0.0 %	0.0 %	
OTHER ASSET-BACKED SECURITIES						
Percent Ranges Held	>= 7.54%	6.29% - 3.7%	3.37% - 0.75%	0.16% - 0.01%	*	1079.9
Market share	63.75 %	24.04 %	11.98 %	0.23 %	*	

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GSDS ERROR REPORT - MARKET SHARE PRESS RELEASE REPORT

PERIOD COVERING 2017-01-04 TO 2017-03-29

DEALERS THAT HAVE DATA GAPS OR STOPPED REPORTING DATA

DEALER	DATA GAP START	DATA GAP END
There are no data gaps		