FEDERAL RESERVE BANK *of* NEW YORK *Serving the Second District and the Nation*

Historical Transaction Data

This page provides detailed transaction information about domestic open market, securities lending, and foreign currency operations. These transaction data are provided in compliance with the Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010, and begin after the date of its enactment (July 21, 2010). Transaction data are released quarterly, with an approximately two-year lag.

Transaction data on discount window borrowings are available on the website of the Board of Governors of the Federal Reserve.

U.S. TREASURY SECURITIES

AGENCY MORTGAGE-BACKED SECURITIES

AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES

REPO & REVERSE REPO

SECURITIES LENDING

FOREIGN EXCHANGE

FOREIGN SOVEREIGN DEBT

EURO REPO & REVERSE REPO

Outright Purchases and Sales of Treasury Securities

Further information about U.S. Treasury operations is available here.
Details on transactions since 2010 can be downloaded in EXCEL format below.

2020	1st QTR	2nd QTR	3rd QTR	4th QTR
2019	1st QTR	2nd QTR	3rd QTR	4th QTR
2018	1st QTR	2nd QTR	3rd QTR	4th QTR
2017	1st QTR	2nd QTR	3rd QTR	4th QTR
2016	1st QTR	2nd QTR	3rd QTR	4th QTR
2015	No transactions*	No transactions*	No transactions*	No transactions*
2014	1st QTR	2nd QTR	3rd QTR	4th QTR
2013	1st QTR	2nd QTR	3rd QTR	4th QTR
2012	1st QTR	2nd QTR	3rd QTR	4th QTR
2011	1st QTR	2nd QTR	3rd QTR	4th QTR
2010	--	--	3rd QTR**	4th QTR

* No transactions were conducted during this period.

** Data reporting commenced July 22, 2010.

Data elements include:

- Trade date: Date upon which the security was bought or sold
- Settlement date: At the time of the purchase or sale, the date agreed upon for the delivery of the security and payment of funds
- Transaction category: Indicates whether the transaction was a purchase or a sale
- Trade amount: Face value of the security purchased or sold, in millions of dollars
- Issuer: Entity that issued or guaranteed the security bought or sold by the New York Fed: in all purchases and sales of U.S. Treasury securities, it is the U.S. Treasury (TSY)
- Security description: Security type, coupon rate and maturity date associated with the security purchased or sold

- CUSIP: A security identifier developed by the Committee on Uniform Security Identification Procedures
- Price: Price at which the security was bought or sold, excluding accrued interest (clean price). The price is per 100 par value.
- Accrued interest: Accrued interest of the security at the time of transaction, in dollars. Excludes inflation accrual for inflation-indexed securities
- Total amount transferred: Total dollar amount transferred in the trade, in millions of dollars. For inflation-indexed securities, amount transferred includes adjustments for inflation effects
- Counterparty: Name of the entity that purchased the security from, or sold the security to, the New York Fed

Revisions

March 29, 2013: A small number of counterparty names were revised in the following files to match the names of the legal entities within large corporate organizations that transacted with the New York Fed.
- U.S. Treasury Securities file for July 22 to September 30, 2010
- U.S. Treasury Securities file for October 1 to December 31, 2010

March 31, 2014: The display of sales data was modified from negative amounts to positive amounts.
- U.S. Treasury Securities file for October 1 to December 31, 2011