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

# Markets Data Dashboard

*Market Operations, Data, Surveys & Reports*

## DESK OPERATIONS

RELEASED DAILY

Results will include small value excercises when conducted. See all operating policies.

### Reverse Repo Operations

2/1/2022

| RESULTS | AMOUNT ($Billions) | | RATE (%) | |
|---|---|---|---|---|
| Collateral Type | Submitted | Accepted | Offering | Award |
| **Treasury** | **1,584.109** | **1,584.109** | **0.05** | **0.05** |

| | |
|---|---|
| Operation Date: | Tuesday, February 1, 2022 |
| Maturity Date: | Wednesday, February 2, 2022 |
| Auction Method: | Fixed Rate |
| Term: | Overnight |
| Release Time: | 12:45 PM |
| Close Time: | 01:15 PM |
| Participating Counterparties: | 78 |
| Accepted Counterparties: | 78 |

Recent Operations | Historical Search

### Repo Operations

2/1/2022

| RESULTS | AMOUNT ($Billions) | | RATE (%) | |
|---|---|---|---|---|
| Collateral Type | Submitted | Accepted | Mininum Bid | Weighted Average |
| **Treasury** | **0.000** | **0.000** | **0.25** | **N/A** |
| **Agency** | **0.000** | **0.000** | **0.25** | **N/A** |
| **Mortgage-Backed** | **0.000** | **0.000** | **0.25** | **N/A** |

| | |
|---|---|
| Operation Date: | Tuesday, February 1, 2022 |
| Maturity Date: | Wednesday, February 2, 2022 |
| Auction Method: | Multiple Price |
| Term: | Overnight |
| Release Time: | 01:30 PM |
| Close Time: | 01:45 PM |

Recent Operations | Historical Search

### Agency MBS Operations

2/1/2022

| RESULTS | AMOUNT ($Millions) | |
|---|---|---|
| Operation Type | Par Submitted | Par Accepted |
| **Outright TBA Purchase** | **2,004** | **1,057** |

| | |
|---|---|
| Operation Date: | Tuesday, February 1, 2022 |
| Auction Method: | Multiple Price |
| Release Time: | 11:30 AM |
| Close Time: | 11:50 AM |
| Settlement Date: | March 17, 2022 (March Class B) |

| RESULTS | AMOUNT ($Millions) | |
|---|---|---|
| Operation Type | Par Submitted | Par Accepted |
| **Outright TBA Purchase** | **4,841** | **2,368** |

## REFERENCE RATES

RELEASED D

See the Terms of Use for Reference Rates.

### Effective Federal Funds Rate (EFFR)

2/

| DATE | RATE (%) | VOLUME ($Billions) | TA RATE/RANG |
|---|---|---|---|
| **1/31/2022** | **0.08** | **78** | **0.00 -** |

Historical Search

### Overnight Bank Funding Rate (OBFR)

2/

| DATE | RATE (%) | VOLUME ($Billions) |
|---|---|---|
| **1/31/2022** | **0.07** | **256** |

Historical Search

### Secured Overnight Financing Rate (SOFR)

2/

| DATE | RATE (%) | VOLUME ($Billions) |
|---|---|---|
| **1/31/2022** | **0.05** | **1,019** |

Historical Search

### SOFR Averages and Index

2/

| DATE | 30-DAY AVERAGE(%) | 90-DAY AVERAGE(%) | 180-DAY AVERAGE(%) | I |
|---|---|---|---|---|
| **2/01/2022** | **0.04867** | **0.04945** | **0.04934** | **1.04242** |

Historical Search

### Broad General Collateral Rate (BGCR)

2/

| DATE | RATE (%) | VOLUME ($Billions) |
|---|---|---|
| **1/31/2022** | **0.05** | **357** |

Historical Search

### Tri-Party General Collateral Rate (TGCR)

2/

| DATE | RATE (%) | VOLUME ($Billions) |
|---|---|---|
| **1/31/2022** | **0.05** | **343** |

Historical Search

## SYSTEM OPEN MARKET ACCOUNT HOLDINGS

RELEASED WEI

**Domestic Holdings:** Includes CUSIP-level data and SOMA Historical Data Expor Builder. Data are updated Thursdays with previous day's holdings.

1/2

| | |
|---|---|
| Operation Date: | Tuesday, February 1, 2022 |
| Auction Method: | Multiple Price |
| Release Time: | 10:00 AM |
| Close Time: | 10:20 AM |
| Settlement Date: | March 14, 2022 (March Class A) |

Recent Operations | Historical Search

## Outright Treasury Securities Operations

2/1/2022

| RESULTS | AMOUNT ($Millions) | |
|---|---|---|
| Operation Type | Par Submitted | Par Accepted |
| **Outright TIPS Purchase** | **2,551** | **1,201** |
| Operation Date: | Tuesday, February 1, 2022 | |
| Release Time: | 11:00 AM | |
| Close Time: | 11:20 AM | |
| Settlement Date: | February 2, 2022 | |
| Maturity/Call Date Range: | January 15, 2030 - February 15, 2051 | |

Recent Operations | Historical Search

## Securities Lending Operations

2/1/2022

| | AMOUNT ($Millions) | |
|---|---|---|
| RESULTS | Par Submitted | Par Accepted |
| **Total** | **44,998** | **44,998** |

Recent Operations | Historical Search

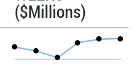
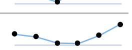
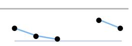
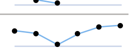
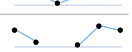
**Foreign Exchange Swap Operations:** Includes U.S. dollar and non-dollar swap agreements. Data are updated weekly.

**Historical Transaction Data:** Includes details on open market, securities lending, and foreign currency transactions.Data are published quarterly, about two years after the transaction was conducted, in accordance with the Dodd-Frank Act.

## ADDITIONAL DATA RELEASES

**Primary Dealer Statistics:** Includes data on primary dealers' market activity, including positions, transactions, financing and fails. Data are updated Thursdays with previous week's statistics.

1/27/2022

| SECURITY TYPE | TRANSACTION VOLUME ($Millions) | LAST 6 WEEKS ($Millions) |
|---|---|---|
| **U.S. Government** | **666,576** |  |
| **Federal Agency & Government Sponsored Enterprise** | **37,938** |  |
| **Mortgage-backed** | **406,039** |  |
| **Corporate** | **115,880** |  |
| **State & Municipal Government** | **6,122** |  |
| **Asset-backed** | **2,035** |  |

**Tri-Party Repo:** Includes a snapshot view of the tri-party repo market on the seventh business day of each month.Data are updated monthly with previous month's snapshot.

1/2022

| ASSET CLASS | VOLUME ($Billions) | SHARE (%) | LAST 6 MONTHS ($Billions) |
|---|---|---|---|

| SECURITY TYPE | VOLUME ($Thous |
|---|---|
| **US Treasury Bills (T-Bills)** | **326,044,0** |
| **US Treasury Notes and Bonds** | **4,907,631,6** |
| **US Treasury Floating Rate Notes (FRN)** | **27,581,8** |
| **US Treasury Inflation-Protected Securities (TIPS)*** | **381,497,0** |
| **Federal Agency Debt Securities**** | **2,347,0** |
| **Agency Mortgage-Backed Securities***** | **2,651,722,4** |
| **Agency Commercial Mortgage-Backed Securities***** | **9,097,6** |
| **Total SOMA Holdings** | **8,305,921,5** |
| **Change From Prior Week** | **-3,440,2** |

*Does not reflect inflation compensation of 73,462,817.9.

**Fannie Mae, Freddie Mac, and Federal Home Loan Bank.

***Guaranteed by Fannie Mae, Freddie Mac, and Ginnie Mae. Current face value of the securi which is the remaining principal balance of the securities.

**Foreign Holdings:** Includes breakdown of foreign reserve assets. Data are updat quarterly.

**Federal Reserve Balance Sheet:** The H.4.1 statistical release presents a balance sheet for each Federal Reserve Bank, a consolidated balance sheet for all 12 Reserv Banks, an associated statement that lists the factors affecting reserve balances of deposito institutions, and several other tables presenting information on the assets, liabilities, and commitments of the Federal Reserve Banks. OFFSITE

## SURVEYS

RELEASED EVERY FOMC CY

Survey questions are released before each FOMC meeting. Results are posted one day after FOMC meeting minutes are made public.

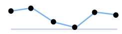
### Survey of Primary Dealers

### Survey of Market Participants

## REPORTS

### Quarterly Report on Treasury and Federal Reserve Fore Exchange Operations

### Annual Report on Open Market Operations

| ASSET CLASS | VOLUME ($Billions) | SHARE (%) | LAST 6 MONTHS ($Billions) |
|---|---|---|---|
| **Agency** | **30.59** | **0.9** |  |
| **Agency MBS** | **670.33** | **20.2** |  |
| **Treasury** | **2,615.03** | **78.9** |  |