

## TRACE Volumes - Week of March 06, 2020

Amounts in \$Billions; Nominal Coupons and TIPS separated into remaining years-to-maturity to include current on-the-

Category	ATS & Interdealer
Bills	151.8
FRNs	2.5
Nominal Coupons	2,989.9
<= 2 years	533.9
On-the-run	452.7
Off-the-run	81.2
> 2 years and <= 3 years	385.0
On-the-run	334.3
Off-the-run	50.7
> 3 years and <= 5 years	887.6
On-the-run	811.2
Off-the-run	76.4
> 5 years and <= 7 years	274.6
On-the-run	232.8
Off-the-run	41.8
> 7 years and <= 10 years	685.7
On-the-run	647.1
Off-the-run	38.5
> 10 years	223.1
On-the-run	159.9
Off-the-run	63.3
TIPS	35.6
<= 5 years	16.7
On-the-run	11.8
Off-the-run	4.9
> 5 years and <= 10 years	15.3
On-the-run	12.8
Off-the-run	2.6
> 10 years	3.6
On-the-run	2.6
Off-the-run	1.0
<b>Total</b>	<b>3,179.8</b>

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### Notes

Strips included in Nominal Coupons Off-the-run volume

runs

<b>Dealer to Customer</b>	<b>Total</b>
415.2	567.0
14.3	16.7
1,982.8	4,972.7
362.1	896.0
175.3	628.0
186.8	268.0
239.4	624.4
137.3	471.6
102.1	152.8
557.9	1,445.5
377.8	1,189.0
180.0	256.5
208.4	483.0
112.2	345.0
96.3	138.0
378.5	1,064.2
298.7	945.8
79.9	118.4
236.4	459.6
87.3	247.2
149.1	212.4
83.7	119.3
45.5	62.2
19.2	31.0
26.2	31.1
28.2	43.5
11.8	24.6
16.4	18.9
10.0	13.6
5.8	8.4
4.3	5.2
<b>2,495.9</b>	<b>5,675.8</b>