

FOR RELEASE 4:15  
July 08, 2010

PRIMARY DEALER TRANSACTIONS VOLUME IN U.S. GOVERNMENT AND FEDERAL AGENCY SECURITIES  
MARKET SHARE WITH INTER-DEALER BROKERS (1)

TYPE OF SECURITY	QUARTER II 2010					DAILY AVERAGE TRANSACTION VOLUME (DOLLARS IN MILLIONS)
	FIRST QUINTILE ( 4 DEALERS)	SECOND QUINTILE ( 4 DEALERS)	THIRD QUINTILE ( 4 DEALERS)	FOURTH QUINTILE ( 3 DEALERS)	LAST QUINTILE ( 3 DEALERS)	
U.S. GOVERNMENT SECURITIES						
TREASURY BILLS						
PERCENT RANGES HELD (2)	>= 7.65%	6.81- 5.47%	5.44- 2.92%	2.78- 2.27%	<= 2.16%	27653.2
MARKET SHARE (3)	46.52%	23.93%	17.85%	7.78%	3.92%	
COUPON SECURITIES						
DUE IN 3 YEARS OR LESS						
PERCENT RANGES HELD	>= 9.55%	8.6- 6.38%	5.44- 2.75%	2.39- 2.28%	<= 0.67%	74764.9
MARKET SHARE	45.70%	30.65%	15.14%	6.97%	1.54%	
DUE IN MORE THAN 3 YEARS BUT LESS THAN 6 YEARS						
PERCENT RANGES HELD	>= 10.09%	9.93- 5.72%	4.15- 2.24%	1.99- 1.13%	<= 0.94%	46251.3
MARKET SHARE	49.95%	31.24%	12.69%	4.43%	1.70%	
DUE IN MORE THAN 6 YEARS BUT LESS THAN 11 YEARS						
PERCENT RANGES HELD	>= 10.64%	9.18- 6.99%	4.63- 2.27%	1.78- 1.44%	<= 0.92%	55436.6
MARKET SHARE	46.61%	33.66%	13.46%	4.71%	1.55%	
DUE IN MORE THAN 11 YEARS						
PERCENT RANGES HELD	>= 11.68%	7.35- 5.23%	3.67- 1.96%	1.89- 0.59%	<= 0.5%	10413.7
MARKET SHARE	56.79%	26.11%	11.98%	3.95%	1.16%	
TREASURY INFLATION INDEX SECURITIES (TIIS)						
PERCENT RANGES HELD	>= 8.94%	8.66- 4.64%	4.25- 1.26%	1.07- 0.1%	<= 0.03%	1244.1
MARKET SHARE	57.31%	26.86%	13.72%	2.07%	0.04%	
FEDERAL AGENCY SECURITIES (EXCL. MORTGAGE-BACKED SEC.)						
DISCOUNT NOTES						
PERCENT RANGES HELD	>= 6.83%	6.7- 3.27%	2.75- 1.99%	1.44- 0.78%	<= 0.32%	1247.8
MARKET SHARE	67.28%	18.65%	9.56%	3.64%	0.88%	
COUPON SECURITIES						
DUE IN LESS THAN 3 YEARS						
PERCENT RANGES HELD	>= 6.89%	5.72- 4.47%	4.42- 3.64%	2.88- 2.24%	<= 2.17%	1536.0
MARKET SHARE	51.43%	19.90%	16.24%	7.95%	4.46%	
DUE IN MORE THAN 3 YEARS BUT LESS THAN 6 YEARS						
PERCENT RANGES HELD	>= 6.18%	5.35- 4.01%	3.83- 2.53%	2.37- 1.3%	<= 1.22%	820.5
MARKET SHARE	60.60%	18.79%	12.35%	5.81%	2.44%	
DUE IN MORE THAN 6 YEARS BUT LESS THAN 11 YEARS						
PERCENT RANGES HELD	>= 8.51%	6.62- 3.37%	3.19- 2.44%	1.76- 1.19%	<= 0.84%	207.1
MARKET SHARE	62.60%	19.93%	11.58%	4.69%	1.20%	
DUE IN MORE THAN 11 YEARS						
PERCENT RANGES HELD	>= 4.39%	4.29- 3.37%	3.04- 1.22%	0.87- 0.5%	<= 0.16%	90.0
MARKET SHARE	74.64%	15.04%	8.13%	2.03%	0.16%	
FEDERAL AGENCY MORTGAGE-BACKED SECURITIES						
PERCENT RANGES HELD	>= 11.08%	9.84- 6.25%	4.88- 2.32%	0.49- 0.28%	<= 0.22%	72667.6
MARKET SHARE	53.52%	31.41%	13.73%	1.10%	0.23%	
CORPORATE SECURITIES						
DUE IN LESS THAN 1 YEAR						
PERCENT RANGES HELD	>= 6.38%	4.83- 2.57%	2.19- 0.62%	0.5- 0.01%	<= 0%	115.4
MARKET SHARE	77.22%	15.82%	6.08%	0.88%	0.00%	
DUE IN MORE THAN 1 YEAR						
PERCENT RANGES HELD	>= 11.02%	9.25- 5.26%	5.17- 3.27%	2.86- 1.69%	<= 0.61%	743.0
MARKET SHARE	49.64%	27.33%	15.94%	6.30%	0.79%	

GOVERNMENT SECURITIES DEALER STATISTICS UNIT  
FEDERAL RESERVE BANK OF NEW YORK

FOR RELEASE 4:15  
July 08, 2010

PRIMARY DEALER TRANSACTIONS VOLUME IN U.S. GOVERNMENT AND FEDERAL AGENCY SECURITIES  
MARKET SHARE WITH OTHERS (4)

TYPE OF SECURITY	QUARTER II 2010					DAILY AVERAGE TRANSACTION VOLUME (DOLLARS IN MILLIONS)
	FIRST QUINTILE ( 4 DEALERS)	SECOND QUINTILE ( 4 DEALERS)	THIRD QUINTILE ( 4 DEALERS)	FOURTH QUINTILE ( 3 DEALERS)	LAST QUINTILE ( 3 DEALERS)	
U.S. GOVERNMENT SECURITIES						
TREASURY BILLS						
PERCENT RANGES HELD (2)	>= 8.76%	8.48- 4.92%	4.86- 3.19%	2.01- 1.89%	<= 1.72%	55126.1
MARKET SHARE (3)	48.22%	24.74%	16.77%	5.81%	4.46%	
COUPON SECURITIES						
DUE IN 3 YEARS OR LESS						
PERCENT RANGES HELD	>= 8.31%	7.77- 5.85%	5.83- 3.87%	3.8- 1.57%	<= 1.14%	99911.3
MARKET SHARE	41.80%	27.19%	19.87%	8.01%	3.13%	
DUE IN MORE THAN 3 YEARS BUT LESS THAN 6 YEARS						
PERCENT RANGES HELD	>= 9.11%	8.43- 7.06%	6.82- 3.87%	3.19- 1.53%	<= 1.28%	60074.1
MARKET SHARE	39.44%	30.84%	20.80%	6.67%	2.25%	
DUE IN MORE THAN 6 YEARS BUT LESS THAN 11 YEARS						
PERCENT RANGES HELD	>= 8.49%	7.78- 7.28%	6.85- 3.53%	2.84- 1.27%	<= 0.99%	74096.3
MARKET SHARE	40.37%	30.27%	20.75%	6.43%	2.18%	
DUE IN MORE THAN 11 YEARS						
PERCENT RANGES HELD	>= 8.99%	8.76- 6.58%	4.84- 2.96%	1.66- 1.4%	<= 0.91%	17107.3
MARKET SHARE	48.97%	29.84%	14.97%	4.51%	1.71%	
TREASURY INFLATION INDEX SECURITIES (TIIS)						
PERCENT RANGES HELD	>= 7.14%	6.97- 5.63%	4.63- 1.15%	1.13- 0.73%	<= 0.11%	4445.4
MARKET SHARE	60.79%	24.95%	11.30%	2.83%	0.12%	
FEDERAL AGENCY SECURITIES (EXCL. MORTGAGE-BACKED SEC.)						
DISCOUNT NOTES						
PERCENT RANGES HELD	>= 7.64%	7.57- 6.16%	5.71- 4.45%	3.68- 2.23%	<= 1.19%	51761.3
MARKET SHARE	40.96%	26.76%	20.67%	9.50%	2.11%	
COUPON SECURITIES						
DUE IN LESS THAN 3 YEARS						
PERCENT RANGES HELD	>= 9.24%	8.42- 6.66%	6.21- 2.7%	2.12- 1.94%	<= 1.84%	10226.0
MARKET SHARE	44.82%	29.61%	14.40%	6.09%	5.09%	
DUE IN MORE THAN 3 YEARS BUT LESS THAN 6 YEARS						
PERCENT RANGES HELD	>= 9.77%	9.48- 6.22%	5.94- 2.52%	2.01- 1.5%	<= 1.11%	2622.6
MARKET SHARE	46.12%	30.95%	15.05%	5.50%	2.38%	
DUE IN MORE THAN 6 YEARS BUT LESS THAN 11 YEARS						
PERCENT RANGES HELD	>= 9%	8.23- 4.31%	3.95- 2.76%	2.12- 1.51%	<= 1.36%	782.1
MARKET SHARE	54.01%	25.32%	13.23%	5.24%	2.21%	
DUE IN MORE THAN 11 YEARS						
PERCENT RANGES HELD	>= 10.37%	8.46- 5.34%	2.95- 1.77%	1.51- 0.87%	<= 0.81%	389.2
MARKET SHARE	60.05%	26.17%	8.94%	3.52%	1.32%	
FEDERAL AGENCY MORTGAGE-BACKED SECURITIES						
PERCENT RANGES HELD	>= 7.64%	7.19- 5.82%	2.9- 2.19%	1.14- 0.46%	<= 0.15%	177834.7
MARKET SHARE	62.35%	25.77%	9.63%	2.08%	0.17%	
CORPORATE SECURITIES						
DUE IN LESS THAN 1 YEAR						
PERCENT RANGES HELD	>= 10.97%	10.95- 0.86%	0.59- 0.23%	0.19- 0.08%	<= 0.04%	98063.4
MARKET SHARE	72.63%	25.32%	1.59%	0.37%	0.09%	
DUE IN MORE THAN 1 YEAR						
PERCENT RANGES HELD	>= 10.46%	7.95- 6.8%	4.63- 2.75%	2.7- 1.71%	<= 0.88%	17523.4
MARKET SHARE	47.71%	29.52%	14.04%	7.03%	1.70%	

GOVERNMENT SECURITIES DEALER STATISTICS UNIT  
FEDERAL RESERVE BANK OF NEW YORK

FOR RELEASE 4:15  
July 08, 2010

TOTAL PRIMARY DEALER TRANSACTIONS VOLUME IN U.S. GOVERNMENT AND FEDERAL AGENCY SECURITIES  
MARKET SHARE (5)

TYPE OF SECURITY	QUARTER II 2010					DAILY AVERAGE TRANSACTION VOLUME (DOLLARS IN MILLIONS)
	FIRST QUINTILE ( 4 DEALERS)	SECOND QUINTILE ( 4 DEALERS)	THIRD QUINTILE ( 4 DEALERS)	FOURTH QUINTILE ( 3 DEALERS)	LAST QUINTILE ( 3 DEALERS)	
U.S. GOVERNMENT SECURITIES						
TREASURY BILLS						
PERCENT RANGES HELD (2)	>= 8.1%	7.49- 5.46%	5.33- 2.66%	2.41- 2.24%	=< 2.19%	82779.3
MARKET SHARE (3)	44.67%	24.93%	17.90%	6.91%	5.59%	
COUPON SECURITIES						
DUE IN 3 YEARS OR LESS						
PERCENT RANGES HELD	>= 7.68%	7.63- 6.47%	6.41- 3.9%	3.85- 1.89%	=< 1.6%	174676.2
MARKET SHARE	40.14%	28.00%	19.59%	9.13%	3.14%	
DUE IN MORE THAN 3 YEARS BUT LESS THAN 6 YEARS						
PERCENT RANGES HELD	>= 8.62%	8.39- 6.92%	6.19- 3.56%	2.96- 1.43%	=< 0.96%	106325.3
MARKET SHARE	40.78%	31.15%	18.99%	7.07%	2.01%	
DUE IN MORE THAN 6 YEARS BUT LESS THAN 11 YEARS						
PERCENT RANGES HELD	>= 9.19%	8.29- 7.85%	6.84- 3.31%	2.99- 1.18%	=< 0.87%	129533.0
MARKET SHARE	39.68%	32.10%	19.25%	6.91%	2.07%	
DUE IN MORE THAN 11 YEARS						
PERCENT RANGES HELD	>= 10.51%	7.86- 5.79%	4.51- 2.64%	1.94- 1.46%	=< 0.73%	27521.0
MARKET SHARE	50.50%	28.14%	14.56%	5.17%	1.64%	
TREASURY INFLATION INDEX SECURITIES (TIIS)						
PERCENT RANGES HELD	>= 7.88%	7.53- 6.29%	4.74- 1.83%	1.76- 0.85%	=< 0.29%	5689.5
MARKET SHARE	57.28%	26.92%	11.90%	3.60%	0.30%	
FEDERAL AGENCY SECURITIES (EXCL. MORTGAGE-BACKED SEC.)						
DISCOUNT NOTES						
PERCENT RANGES HELD	>= 7.57%	7.52- 6.13%	6.05- 4.36%	3.69- 2.25%	=< 1.32%	53009.1
MARKET SHARE	40.64%	26.90%	20.72%	9.51%	2.23%	
COUPON SECURITIES						
DUE IN LESS THAN 3 YEARS						
PERCENT RANGES HELD	>= 9.51%	9.18- 6.73%	6.14- 2.6%	2.36- 2.04%	=< 1.97%	11762.0
MARKET SHARE	42.65%	30.98%	14.18%	6.55%	5.64%	
DUE IN MORE THAN 3 YEARS BUT LESS THAN 6 YEARS						
PERCENT RANGES HELD	>= 8.91%	8.83- 6.65%	6.02- 2.66%	2.45- 1.65%	=< 1.62%	3443.1
MARKET SHARE	43.55%	32.37%	15.03%	5.87%	3.19%	
DUE IN MORE THAN 6 YEARS BUT LESS THAN 11 YEARS						
PERCENT RANGES HELD	>= 8.63%	8.5- 7.12%	3.79- 2.36%	2.36- 1.79%	=< 1.56%	989.2
MARKET SHARE	48.54%	30.61%	12.17%	6.07%	2.60%	
DUE IN MORE THAN 11 YEARS						
PERCENT RANGES HELD	>= 11.73%	10.64- 4.97%	2.56- 1.75%	1.51- 0.95%	=< 0.9%	479.1
MARKET SHARE	53.75%	32.10%	8.83%	3.90%	1.41%	
FEDERAL AGENCY MORTGAGE-BACKED SECURITIES						
PERCENT RANGES HELD	>= 9.85%	9- 6.61%	4.43- 3.06%	0.91- 0.39%	=< 0.25%	250502.3
MARKET SHARE	51.26%	31.86%	14.89%	1.72%	0.26%	
CORPORATE SECURITIES						
DUE IN LESS THAN 1 YEAR						
PERCENT RANGES HELD	>= 10.96%	10.94- 0.86%	0.59- 0.24%	0.23- 0.08%	=< 0.04%	98178.8
MARKET SHARE	72.57%	25.32%	1.61%	0.41%	0.10%	
DUE IN MORE THAN 1 YEAR						
PERCENT RANGES HELD	>= 10.19%	8.21- 6.55%	4.59- 2.8%	2.8- 1.75%	=< 1.11%	18266.3
MARKET SHARE	46.74%	29.44%	14.40%	7.19%	2.22%	

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, AND CORPORATE SECURITIES 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 AND CORPORATE SECURITIES 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 AND CORPORATE SECURITIES 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.