



## Treasury Aggregates Data User Guide

Treasury Aggregate Statistics are now available in an interactive data grid that allows you to.

- Add or remove columns. Sort columns. Reorder columns.
- Filter by any value in the data set, such as a time range or product category. *Note filters are currently case sensitive.*
- Export more than one weekly report at a time to a zip archive of a CSV file.

### Default Data View

By default, the Treasury Aggregates data view contains all the published weekly reports going back as far as March 2020. The default view is sorted by the Beginning of Week Date as indicated by the down arrow on the Beginning of Week Date column.

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### December 2020

#### Disclaimer

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Columns
Filter
Export

Product Category	Years to Maturity	Benchmark	ATS & Interdealer Volume	Dealer to Customer Volume	Beginning of Week Date
Nominal Coupons	> 2 years and <= 3 years	Off-the-run	22	46	2020-11-30
Nominal Coupons	> 7 years and <= 10 years	On-the-run	329.6	190.5	2020-11-30
Nominal Coupons	> 7 years and <= 10 years	Off-the-run	40.1	65.7	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	Off-the-run	51.4	93.7	2020-11-30
Nominal Coupons	> 5 years and <= 7 years	On-the-run	137.3	80.8	2020-11-30
TIPS	> 10 years	On-the-run	2.3	3	2020-11-30
TIPS	> 5 years and <= 10 years	On-the-run	10.4	18.6	2020-11-30
TIPS	<= 5 years	On-the-run	6.4	11.1	2020-11-30
TIPS	<= 5 years	Off-the-run	3.2	12.2	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	On-the-run	336.3	206.7	2020-11-30
Nominal Coupons	<= 2 years	Off-the-run	48.4	139.4	2020-11-30
Nominal Coupons	<= 2 years	On-the-run	137	85.3	2020-11-30
Bills			124.9	494.7	2020-11-30
TIPS	> 5 years and <= 10 years	Off-the-run	1.1	8.2	2020-11-30
Nominal Coupons	> 2 years and <= 3 years	On-the-run	156.2	105.7	2020-11-30
TIPS	> 10 years	Off-the-run	0.5	4.2	2020-11-30

## Navigating the Grid

The grid has a vertical scroll bar on the right and a horizontal scroll bar on the bottom. You may need to use your browser scroll bar to get to the vertical scroll bar at the bottom.

Nominal Coupons	> 7 years and <= 10 years	Off-the-run	20	68.5	2020-03-30
Nominal Coupons	> 10 years	On-the-run	103.5	68.3	2020-03-30
Nominal Coupons	> 10 years	Off-the-run	38.9	172.5	2020-03-30
TIPS	<= 5 years	On-the-run	9.6	11.2	2020-03-30
TIPS	<= 5 years	Off-the-run	3	20	2020-03-30
TIPS	> 5 years and <= 10 years	On-the-run	9.5	9.7	2020-03-30
TIPS	> 5 years and <= 10 years	Off-the-run	1.4	25.8	2020-03-30
TIPS	> 10 years	On-the-run	1.5	1.8	2020-03-30
TIPS	> 10 years	Off-the-run	0.4	6.5	2020-03-30
Bills			99.9	289.7	2020-03-23
FRNs			2.8	27.8	2020-03-23
Nominal Coupons	<= 2 years	On-the-run	278	161.9	2020-03-23
Nominal Coupons	<= 2 years	Off-the-run	95.3	316	2020-03-23
Nominal Coupons	> 2 years and <= 3 years	On-the-run	167.2	104.9	2020-03-23

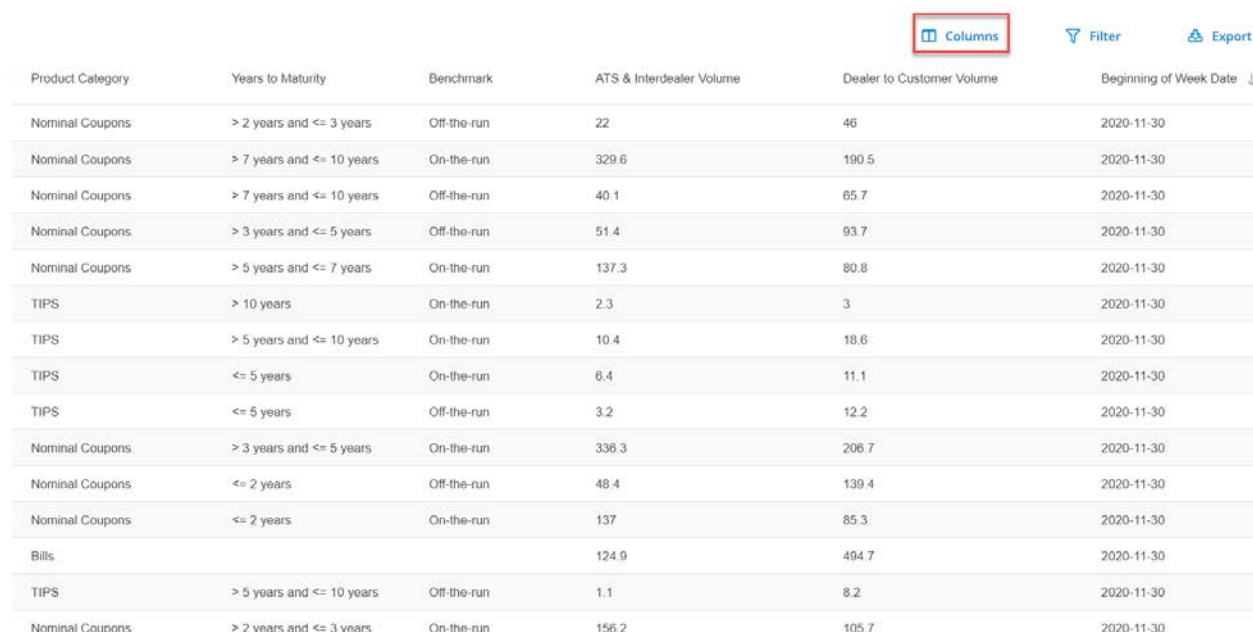
## Adjusting Columns

Click on a column heading to apply or change the order of sorting on a column. Columns that are sorted will have an up or down arrow indicating the type of sort applied to that column.

Click and drag on the column border to resize the column width.

Click and drag on the column heading to reorder the column placement in the grid.

You can use the **Columns** tool to add or remove columns for the data view.



The screenshot shows a data table with the following columns: Product Category, Years to Maturity, Benchmark, ATS & Interdealer Volume, Dealer to Customer Volume, and Beginning of Week Date. The 'Columns' button is highlighted in the top right corner. The table contains 18 rows of data.

Product Category	Years to Maturity	Benchmark	ATS & Interdealer Volume	Dealer to Customer Volume	Beginning of Week Date
Nominal Coupons	> 2 years and <= 3 years	Off-the-run	22	46	2020-11-30
Nominal Coupons	> 7 years and <= 10 years	On-the-run	329.6	190.5	2020-11-30
Nominal Coupons	> 7 years and <= 10 years	Off-the-run	40.1	65.7	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	Off-the-run	51.4	93.7	2020-11-30
Nominal Coupons	> 5 years and <= 7 years	On-the-run	137.3	80.8	2020-11-30
TIPS	> 10 years	On-the-run	2.3	3	2020-11-30
TIPS	> 5 years and <= 10 years	On-the-run	10.4	18.6	2020-11-30
TIPS	<= 5 years	On-the-run	6.4	11.1	2020-11-30
TIPS	<= 5 years	Off-the-run	3.2	12.2	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	On-the-run	336.3	206.7	2020-11-30
Nominal Coupons	<= 2 years	Off-the-run	48.4	139.4	2020-11-30
Nominal Coupons	<= 2 years	On-the-run	137	85.3	2020-11-30
Bills			124.9	494.7	2020-11-30
TIPS	> 5 years and <= 10 years	Off-the-run	1.1	8.2	2020-11-30
Nominal Coupons	> 2 years and <= 3 years	On-the-run	156.2	105.7	2020-11-30

All selected columns are shown in the right. All available columns are shown in the left. All columns are shown in the Treasury Aggregates data view by default. You can deselect a column and Apply to remove it from the data view. You can always add a column back in later if you decide you need it.

**Columns**

**All Columns**

Search Columns...

- ☒ ATS & Interdealer Volume
- ☒ Beginning of Week Date
- ☒ Benchmark
- ☒ Dealer to Customer Volume
- ☒ Product Category
- ☒ Years to Maturity

**Selected Columns (6)**

Please select columns from the left:

- ☒ ATS & Interdealer Volume
- ☒ Beginning of Week Date
- ☒ Benchmark
- ☒ Dealer to Customer Volume
- ☒ Product Category
- ☒ Years to Maturity

[Clear All](#) [Export](#)

[CANCEL](#) [APPLY](#)

Product Category	Years to Maturity	On-the-run	137	85.3	2020-11-30
Nominal Coupons	<= 2 years	On-the-run	124.9	494.7	2020-11-30

## Using the Filter Tool

Filters allow you to narrow results down based on any value in the data set. For example, you can filter data by a Product Category. Click on the Filter tool to get started.

						<a href="#">Columns</a>	<a href="#">Filter</a>	<a href="#">Export</a>
Product Category	Years to Maturity	Benchmark	ATS & Interdealer Volume	Dealer to Customer Volume	Beginning of Week Date			
Nominal Coupons	> 2 years and <= 3 years	Off-the-run	22	46	2020-11-30			
Nominal Coupons	> 7 years and <= 10 years	On-the-run	329.6	190.5	2020-11-30			
Nominal Coupons	> 7 years and <= 10 years	Off-the-run	40.1	65.7	2020-11-30			
Nominal Coupons	> 3 years and <= 5 years	Off-the-run	51.4	93.7	2020-11-30			
Nominal Coupons	> 5 years and <= 7 years	On-the-run	137.3	80.8	2020-11-30			
TIPS	> 10 years	On-the-run	2.3	3	2020-11-30			
TIPS	> 5 years and <= 10 years	On-the-run	10.4	18.6	2020-11-30			
TIPS	<= 5 years	On-the-run	6.4	11.1	2020-11-30			
TIPS	<= 5 years	Off-the-run	3.2	12.2	2020-11-30			
Nominal Coupons	> 3 years and <= 5 years	On-the-run	336.3	206.7	2020-11-30			
Nominal Coupons	<= 2 years	Off-the-run	48.4	139.4	2020-11-30			
Nominal Coupons	<= 2 years	On-the-run	137	85.3	2020-11-30			
Bills			124.9	494.7	2020-11-30			
TIPS	> 5 years and <= 10 years	Off-the-run	1.1	8.2	2020-11-30			
Nominal Coupons	> 2 years and <= 3 years	On-the-run	156.2	105.7	2020-11-30			

Within the Filter tool, click in the search box to see all available filter options. Choose Product Category.

[LEARN MORE ABOUT THIS DATA »](#)

Filter

Add New Filter

Filter By

Search or select...

- ATS & Interdealer Volume
- Beginning of Week Date
- Benchmark
- Dealer to Customer Volume
- Product Category**
- Years to Maturity

Visit <https://developer.finra.org> to get started with FINRA APIs.

Filter Export

Beginning of Week Date ↓

2020-11-30

2020-11-30

2020-11-30

2020-11-30

2020-11-30

Product Category	Years to Ma				
Nominal Coupons	> 2 years ar				
Nominal Coupons	> 7 years ar				
Nominal Coupons	> 7 years ar				
Nominal Coupons	> 3 years ar				
Nominal Coupons	> 5 years and <= 7 years				
TIPS	> 10 years	On-the-run	2.3	3	2020-11-30
TIPS	> 5 years and <= 10 years	On-the-run	10.4	18.6	2020-11-30
TIPS	<= 5 years	On-the-run	6.4	11.1	2020-11-30
TIPS	<= 5 years	Off-the-run	3.2	12.2	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	On-the-run	336.3	206.7	2020-11-30
Nominal Coupons	<= 2 years	Off-the-run	48.4	139.4	2020-11-30
Nominal Coupons	<= 2 years	On-the-run	137	85.3	2020-11-30
Bills			124.9	494.7	2020-11-30

Enter the name of the Product Category you want to filter by. **Note filters are currently case sensitive.**

[LEARN MORE ABOUT THIS DATA »](#)

Filter

Add New Filter

Filter By

Product Category

Equals

TIPS

ADD FILTER CONDITION

APPLY FILTER

CANCEL

DONE

Visit <https://developer.finra.org> to get started with FINRA APIs.

Filter Export

Beginning of Week Date ↓

2020-11-30

2020-11-30

2020-11-30

2020-11-30

2020-11-30


2020-11-30

Product Category	Years to Ma				
Nominal Coupons	> 2 years ar				
Nominal Coupons	> 7 years ar				
Nominal Coupons	> 7 years ar				
Nominal Coupons	> 3 years ar				
Nominal Coupons	> 5 years ar				
TIPS	> 10 years				
TIPS	> 5 years and <= 10 years	On-the-run	10.4	18.6	2020-11-30
TIPS	<= 5 years	On-the-run	6.4	11.1	2020-11-30
TIPS	<= 5 years	Off-the-run	3.2	12.2	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	On-the-run	336.3	206.7	2020-11-30
Nominal Coupons	<= 2 years	Off-the-run	48.4	139.4	2020-11-30
Nominal Coupons	<= 2 years	On-the-run	137	85.3	2020-11-30
Bills			124.9	494.7	2020-11-30

Apply changes. Now you will only see results for the Product Category filter. You will see the filter tag at the top of the page. Click the tag to change the filter settings or click the x on the tag to remove the filter. Note that the column you are filtering by will have a filter icon.

Columns
Filter
Export

Filters: Product Category X

Product Category 	Years to Maturity	Benchmark	ATS & Interdealer Volume	Dealer to Customer Volume	Beginning of Week Date ↓
TIPS	> 5 years and <= 10 years	On-the-run	10.4	18.6	2020-11-30
TIPS	<= 5 years	On-the-run	6.4	11.1	2020-11-30
TIPS	> 10 years	Off-the-run	0.5	4.2	2020-11-30
TIPS	> 10 years	On-the-run	2.3	3	2020-11-30
TIPS	<= 5 years	Off-the-run	3.2	12.2	2020-11-30
TIPS	> 5 years and <= 10 years	Off-the-run	1.1	8.2	2020-11-30
TIPS	> 5 years and <= 10 years	On-the-run	4.2	6	2020-11-23
TIPS	> 5 years and <= 10 years	Off-the-run	0.6	2.8	2020-11-23
TIPS	> 10 years	On-the-run	0.9	1	2020-11-23
TIPS	> 10 years	Off-the-run	0.3	0.6	2020-11-23
TIPS	<= 5 years	Off-the-run	3.8	11.7	2020-11-23

### Filter for One Week at a Time

Open the Filter tool and select the Beginning of Week Date filter option. From within the Beginning of Week Date filter, use the Calendar Icon to navigate to the date you want to filter by. The Beginning of Week Date will always be a Monday.

Filter
Export


Filters: Product Category X

Product Category	Years to Ma	Benchmark	ATS & Interdealer Volume	Dealer to Customer Volume	Beginning of Week Date ↓
Nominal Coupons	> 2 years and <= 5 years	On-the-run	0.5	4.2	2020-11-30
Nominal Coupons	> 7 years and <= 10 years	On-the-run			2020-11-30
Nominal Coupons	> 7 years and <= 10 years	Off-the-run			2020-11-30
Nominal Coupons	> 3 years and <= 5 years	On-the-run			2020-11-30
Nominal Coupons	> 5 years and <= 10 years	On-the-run			2020-11-30
TIPS	> 10 years	On-the-run			2020-11-30
TIPS	> 5 years and <= 10 years	Off-the-run			2020-11-30
TIPS	<= 5 years	Off-the-run			2020-11-30
TIPS	<= 5 years	On-the-run			2020-11-30
Nominal Coupons	> 3 years and <= 5 years	On-the-run			2020-11-30
Nominal Coupons	<= 2 years	Off-the-run			2020-11-30
Nominal Coupons	<= 2 years	On-the-run			2020-11-30
Bills					2020-11-30
TIPS	> 5 years and <= 10 years	Off-the-run			2020-11-30
Nominal Coupons	> 2 years and <= 3 years	On-the-run			2020-11-30
TIPS	> 10 years	Off-the-run			2020-11-30

Filter By

Beginning of Week Date

Equals
YYYY-MM-DD



value required

<
December 2020
>

SUN	MON	TUE	WED	THU	FRI	SAT
		1	2	3	4	5
6	7	8	9	10	11	12
13	14	15	16	17	18	19
20	21	22	23	24	25	26
27	28	29	30	31		

DONE

## Filter for Multiple Weeks at a Time

You can change the date filter option from Equals to In Range to filter by multiple weeks at a time. You can choose to filter by an Exact Range or Relative Range.

The screenshot shows a 'Filter' dialog box with the following details:

- Filter By:** Beginning of Week Date
- Filter Type:** In Range (selected), Exact Range
- Date Range:** 2020-12-09 to 2020-12-10
- Relative Range Options:** Days, Weeks, Months, Quarters, Years
- Relative Range Selection:** Yesterday, Today, Tomorrow, Past 2 days (Max: 365), Next 2 days (Max: 365)
- Buttons:** APPLY FILTER, CANCEL, DONE

## Using the Export Tool

You can export the data you see in the grid to a zip archive of a CSV file for further analysis.

[Columns](#)
[Filter](#)
[Export](#)

Product Category	Years to Maturity	Benchmark	ATS & Interdealer Volume	Dealer to Customer Volume	Beginning of Week Date ↓
Nominal Coupons	> 2 years and <= 3 years	Off-the-run	22	46	2020-11-30
Nominal Coupons	> 7 years and <= 10 years	On-the-run	329.6	190.5	2020-11-30
Nominal Coupons	> 7 years and <= 10 years	Off-the-run	40.1	65.7	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	Off-the-run	51.4	93.7	2020-11-30
Nominal Coupons	> 5 years and <= 7 years	On-the-run	137.3	80.8	2020-11-30
TIPS	> 10 years	On-the-run	2.3	3	2020-11-30
TIPS	> 5 years and <= 10 years	On-the-run	10.4	18.6	2020-11-30
TIPS	<= 5 years	On-the-run	6.4	11.1	2020-11-30
TIPS	<= 5 years	Off-the-run	3.2	12.2	2020-11-30
Nominal Coupons	> 3 years and <= 5 years	On-the-run	336.3	206.7	2020-11-30
Nominal Coupons	<= 2 years	Off-the-run	48.4	139.4	2020-11-30
Nominal Coupons	<= 2 years	On-the-run	137	85.3	2020-11-30
Bills			124.9	494.7	2020-11-30
TIPS	> 5 years and <= 10 years	Off-the-run	1.1	8.2	2020-11-30
Nominal Coupons	> 2 years and <= 3 years	On-the-run	156.2	105.7	2020-11-30

There is no Advanced Export option for Treasury Aggregates. The Quick Export option is selected by default. Click on the Export button. A zip archive containing a CSV file will download to your computer.

the report is published on Wednesday).

For any questions regarding the report, please write to [TRACEDataService@finra.org](#).

[LEARN MORE ABOUT THIS DATA »](#)

Export

Please select what you would like to export:

☒ **Quick Export (default)**  
Export table with no sub-tables.

☐ **Advanced Export**  
Export table with a sub-table of your choice.

[Columns](#)
[Filter](#)
[Export](#)

Filters: Beginning of Week Date X

Product Category	Years to Maturity	Ben	ATS & Interdealer Volume	Dealer to Customer Volume	Beginning of Week Date ↓
Bills				494.7	2020-11-30
FRNs			0.7	4.7	2020-11-30
Nominal Coupons	<= 2 years	On-the-run	137	85.3	2020-11-30
Nominal Coupons	<= 2 years	Off-the-run	48.4	139.4	2020-11-30
Nominal Coupons	> 2 years and <= 3 years	On-the-run	156.2	105.7	2020-11-30
Nominal Coupons	> 2 years and <= 3 years	Off-the-run	22	46	2020-11-30

CANCEL

EXPORT

## API Access

The TRACE Treasury Aggregate Statistics data is also available via API to facilitate system integration and automation. Visit <https://developer.finra.org/> to get started with FINRA APIs.