

How Is Market Volatility Impacting Money Market Securities?

Key Take Aways:

- **June month-to-date settlement activity reached 112.39% of the prior 12-month average**, indicating activity levels remained elevated versus recent historical norms.
- **By instrument**, fixed-rate commercial paper and fixed CDs were above their 12-month averages, while variable CDs and variable commercial paper remained below average for the month.

In times of unprecedented market volatility, providing market transparency is critical. Our DTCC Money Market Kinetics *Snapshot*, derived from the DTCC Money Market Kinetics product, offers insights into the 8 trillion dollar money markets.

DTCC is publishing reports to provide insights into the volatility of the money markets. [The data comes from our DTCC Money Market Kinetics service.](#)

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Editor's Note: DTCC Money Market Kinetics has been enhanced to provide faster access to critical data as the industry continues to turn to information to drive business decisions during a time of increased uncertainty and volatility. Please see the delivery section of the [DTCC Money Market Kinetics page](#) to learn more.

Data Insights

June settlement amounts are at 112.39% of the prior 12-month average

For the week of June 22 – June 26

MMK Instrument	Previous Week	Current Week	Prior 52-Week Average
Fixed CD	\$38.56	\$35.96	\$39.89
Variable CD	\$7.81	\$8.35	\$10.93
Fixed CP	\$575.17	\$720.14	\$590.51
Variable CP	\$10.28	\$11.13	\$12.61

*In Billions

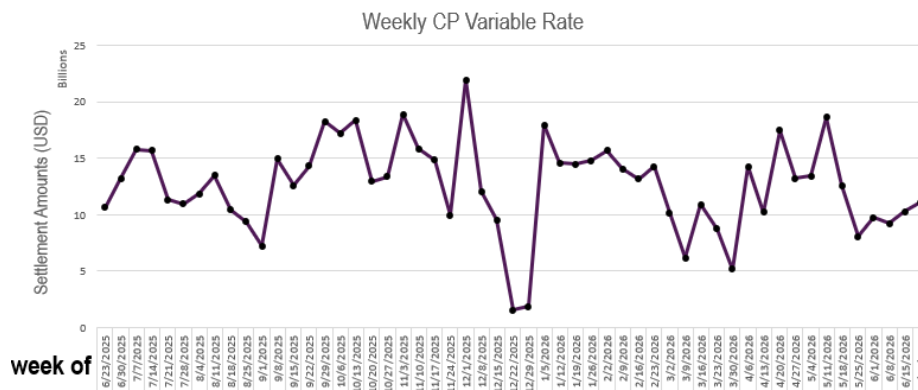
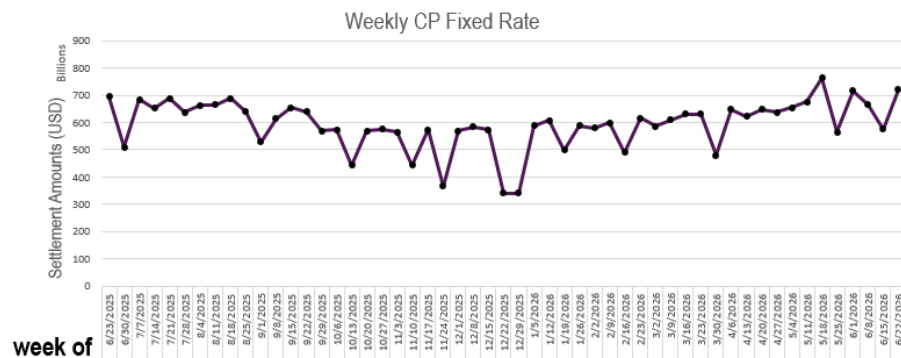
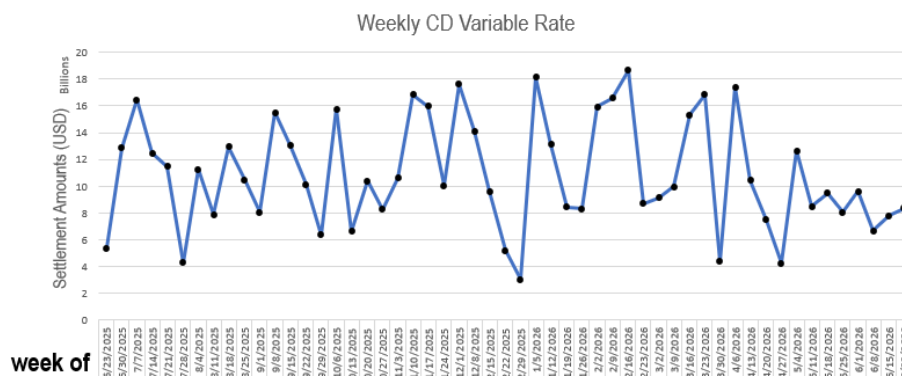
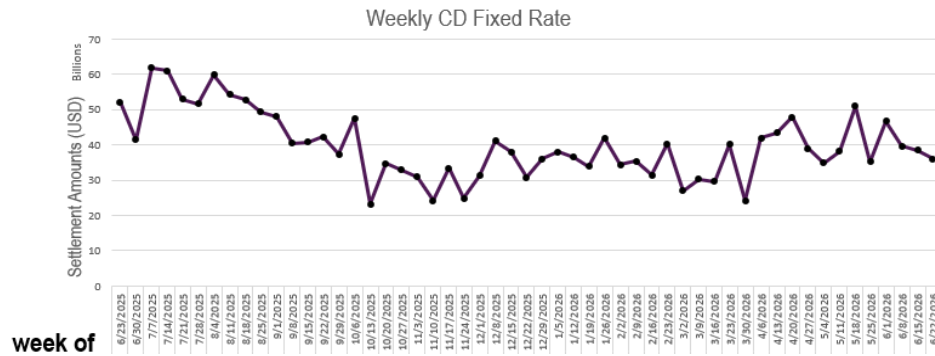
June vs. prior 12-month averages:

	May		Prior 52-Month Average
Fixed CD	\$180.85	v.	\$178.11
Variable CD	\$35.07	v.	\$48.13
Fixed CP	\$2,934.84	v.	\$2,563.61
Variable CP	\$47.15	v.	\$55.64

*In Billions

Weekly Charts

Note: Dates displayed in weekly charts represent the first day of the week summarized; the values displayed are for the entire week of activity.



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Monthly Charts

Legend:

Monthly Settlement Amounts

12 Month Average Settlement Amounts

Month-to-Date through April 26

