Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 04/11/2016
Data provided by Bank of New York Mellon and JP Morgan Chase

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
Fedwire-eligible[1]			
Agency CMOs	$64.83	4.3%	39.6%
Agency Debentures & Strips	$43.11	2.8%	29.9%
Agency MBS	$419.54	27.7%	27.7%
US Treasuries Strips	$35.02	2.3%	45.1%
US Treasuries excluding Strips	$656.32	43.3%	24.6%
Subtotal	$1,218.81	80.4%	
Non-Fedwire-eligible			
ABS Investment Grade	$14.59	1.0%	44.0%
ABS Non Investment Grade	$34.74	2.3%	65.8%
CDOs	$0.62	0.0%	
CMO Private Label Investment Grade	$7.91	0.5%	60.9%
CMO Private Label Non Investment Grade	$26.91	1.8%	56.9%
Corporates Investment Grade	$45.02	3.0%	25.7%
Corporates Non Investment Grade	$24.31	1.6%	35.8%
Equities	$113.50	7.5%	47.8%
International Securities	$4.20	0.3%	
Money Market	$14.54	1.0%	53.7%
Municipality Debt	$10.71	0.7%	56.5%
Whole Loans	$0.96	0.1%	
Subtotal	$298.00	19.6%	
Total	**$1,516.82**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
Fedwire-eligible			
Agency CMOs	0.0%	3.0%	11.0%
Agency Debentures & Strips	2.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	3.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
Non-Fedwire-eligible			
ABS Investment Grade	2.3%	5.0%	11.0%
ABS Non Investment Grade	5.0%	10.0%	20.0%
CDOs	2.0%	15.0%	21.0%
CMO Private Label Investment Grade	2.5%	7.0%	15.0%
CMO Private Label Non Investment Grade	3.0%	8.0%	20.0%
Corporates Investment Grade	3.0%	5.0%	8.8%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	5.0%	12.0%
Money Market	2.0%	5.0%	5.0%

Municipality Debt	2.0%	5.0%	10.0%
Whole Loans	2.0%	6.0%	15.0%

Total number of individual repo deals	7,267
Total number of collateral allocations	11,757

[1]Fedwire-eligible securities are securities that can be settled on the Fedwire® Securities Service.