

**Federal Reserve Bank of New York**  
**Tri-Party Repo Statistics as of 08/11/2015**  
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
<b><i>Fedwire-eligible<sup>1</sup></i></b>			
Agency CMOs	\$77.33	4.8%	33.8%
Agency Debentures & Strips	\$57.37	3.6%	31.2%
Agency MBS	\$458.65	28.6%	28.0%
US Treasuries Strips	\$31.57	2.0%	42.5%
US Treasuries excluding Strips	\$613.91	38.3%	28.2%
Subtotal	\$1,238.82	77.2%	
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	\$19.25	1.2%	41.6%
ABS Non Investment Grade	\$34.18	2.1%	62.1%
CDOs	\$1.15	0.1%	
CMO Private Label Investment Grade	\$10.09	0.6%	54.3%
CMO Private Label Non Investment Grade	\$34.83	2.2%	62.9%
Corporates Investment Grade	\$49.55	3.1%	26.6%
Corporates Non Investment Grade	\$23.90	1.5%	34.2%
Equities	\$165.51	10.3%	53.4%
International Securities	\$4.39	0.3%	
Money Market	\$10.55	0.7%	65.4%
Municipality Debt	\$11.14	0.7%	49.8%
Whole Loans	\$0.93	0.1%	
Other	\$0.11	0.0%	
Subtotal	\$365.58	22.8%	
<b>Total</b>	<b>\$1,604.41</b>		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
<b><i>Fedwire-eligible</i></b>			
Agency CMOs	2.0%	3.0%	9.9%
Agency Debentures & Strips	2.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	2.4%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	3.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	20.0%
CDOs	3.1%	8.0%	25.0%
CMO Private Label Investment Grade	3.0%	5.0%	15.0%
CMO Private Label Non Investment Grade	3.0%	8.0%	20.0%
Corporates Investment Grade	3.0%	5.0%	8.6%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	5.0%	7.0%
Money Market	2.0%	5.0%	5.0%

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

Total number of individual repo deals	7,511
Total number of collateral allocations	13,211

<sup>1</sup>Fedwire-eligible securities are securities that can be settled on the Fedwire® Securities Service.