

**Federal Reserve Bank of New York**  
**Tri-Party Repo Statistics as of 08/09/2016**  
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
<b><i>Fedwire-eligible<sup>1</sup></i></b>			
Agency CMOs	\$58.87	3.6%	41.0%
Agency Debentures & Strips	\$41.41	2.5%	27.9%
Agency MBS	\$418.34	25.7%	29.2%
US Treasuries Strips	\$31.03	1.9%	53.4%
US Treasuries excluding Strips	\$773.76	47.4%	25.6%
Subtotal	\$1,323.41	81.1%	
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	\$15.30	0.9%	48.3%
ABS Non Investment Grade	\$30.07	1.8%	60.9%
CDOs	\$0.69	0.0%	
CMO Private Label Investment Grade	\$9.50	0.6%	62.2%
CMO Private Label Non Investment Grade	\$23.15	1.4%	56.9%
Corporates Investment Grade	\$50.27	3.1%	30.7%
Corporates Non Investment Grade	\$26.45	1.6%	32.1%
Equities	\$123.16	7.6%	50.0%
International Securities	\$3.36	0.2%	
Money Market	\$10.02	0.6%	56.4%
Municipality Debt	\$14.61	0.9%	54.7%
Whole Loans	\$0.94	0.1%	
Subtotal	\$307.53	18.9%	
<b>Total</b>	<b>\$1,630.94</b>		
Asset Group	<b>Cash Investor Margin Levels</b>		
	10th Percentile	Median	90th Percentile
<b><i>Fedwire-eligible</i></b>			
Agency CMOs	0.0%	3.0%	15.9%
Agency Debentures & Strips	1.9%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	2.9%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	5.0%	6.0%	10.2%
ABS Non Investment Grade	5.0%	15.0%	25.0%
CDOs	2.0%	6.0%	16.0%
CMO Private Label Investment Grade	3.0%	7.0%	15.0%
CMO Private Label Non Investment Grade	3.0%	10.0%	20.0%
Corporates Investment Grade	3.0%	5.0%	8.0%
Corporates Non Investment Grade	3.0%	10.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	3.0%	10.0%
Money Market	2.0%	5.0%	5.0%
Municipality Debt	2.0%	5.0%	8.0%
Whole Loans	2.0%	6.0%	15.0%

Total number of individual repo deals	7,459		
Total number of collateral allocations	12,090		

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