Federal Reserve Bank of New York

Tri-Party Repo Statistics as of 12/09/2015

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
Fedwire-eligible[1]			
Agency CMOs	$69.20	4.3%	37.7%
Agency Debentures & Strips	$47.69	3.0%	30.2%
Agency MBS	$430.26	27.0%	27.7%
US Treasuries Strips	$36.56	2.3%	42.8%
US Treasuries excluding Strips	$654.57	41.1%	27.5%
Subtotal	$1,238.28	77.8%	
Non-Fedwire-eligible			
ABS Investment Grade	$18.33	1.2%	39.8%
ABS Non Investment Grade	$39.47	2.5%	66.6%
CDOs	$1.39	0.1%	
CMO Private Label Investment Grade	$9.55	0.6%	55.1%
CMO Private Label Non Investment Grade	$32.62	2.0%	58.7%
Corporates Investment Grade	$52.57	3.3%	27.3%
Corporates Non Investment Grade	$23.20	1.5%	35.0%
Equities	$148.31	9.3%	50.7%
International Securities	$3.22	0.2%	
Money Market	$14.62	0.9%	54.8%
Municipality Debt	$9.95	0.6%	49.8%
Whole Loans	$0.94	0.1%	
Other	$0.15	0.0%	
Subtotal	$354.33	22.2%	
Total	**$1,592.61**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
Fedwire-eligible			
Agency CMOs	2.0%	4.0%	20.0%
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%	2.1%
Non-Fedwire-eligible			
ABS Investment Grade	2.0%	5.0%	10.0%
ABS Non Investment Grade	2.0%	8.0%	20.0%
CDOs	2.5%	8.0%	25.0%
CMO Private Label Investment Grade	2.0%	7.0%	15.0%
CMO Private Label Non Investment Grade	3.0%	8.0%	20.0%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	0.0%	2.3%	8.0%

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	7,293
Total number of collateral allocations	12,067

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