Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 12/09/2016
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
Fedwire-eligible[1]			
Agency CMOs	$56.74	3.2%	39.5%
Agency Debentures & Strips	$38.65	2.2%	34.2%
Agency MBS	$452.01	25.7%	27.7%
US Treasuries Strips	$32.01	1.8%	46.9%
US Treasuries excluding Strips	$872.38	49.6%	35.2%
Subtotal	$1,451.79	82.5%	
Non-Fedwire-eligible			
ABS Investment Grade	$14.16	0.8%	43.8%
ABS Non Investment Grade	$26.14	1.5%	54.5%
CDOs	$0.65	0.0%	
CMO Private Label Investment Grade	$7.91	0.4%	55.0%
CMO Private Label Non Investment Grade	$19.88	1.1%	52.1%
Corporates Investment Grade	$55.98	3.2%	28.7%
Corporates Non Investment Grade	$27.02	1.5%	34.8%
Equities	$120.72	6.9%	47.7%
International Securities	$3.20	0.2%	
Money Market	$13.22	0.8%	53.3%
Municipality Debt	$16.68	0.9%	54.4%
Whole Loans	$0.76	0.0%	
Other	$1.30	0.1%	
Subtotal	$307.62	17.5%	
Total	**$1,759.41**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
Fedwire-eligible			
Agency CMOs	2.0%	3.0%	14.8%
Agency Debentures & Strips	2.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	2.3%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
Non-Fedwire-eligible			
ABS Investment Grade	5.0%	6.0%	13.8%
ABS Non Investment Grade	5.0%	15.0%	30.0%
CDOs	2.8%	8.0%	15.0%
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%	10.0%
Corporates Non Investment Grade	3.0%	10.0%	15.2%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	4.0%	10.0%
Money Market	2.0%	3.0%	5.0%
Municipality Debt	3.0%	5.0%	10.0%

Whole Loans	2.0%	2.8%	15.0%

Total number of individual repo deals	7,903
Total number of collateral allocations	13,525

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