Federal Reserve Bank of New York

Tri-Party Repo Statistics as of 02/09/2016

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	$68.65	4.3%	39.3%
Agency Debentures & Strips	$47.61	3.0%	28.6%
Agency MBS	$441.35	27.8%	28.5%
US Treasuries Strips	$35.32	2.2%	51.8%
US Treasuries excluding Strips	$689.72	43.5%	24.8%
Subtotal	$1,282.66	80.9%	
Non-Fedwire-eligible			
ABS Investment Grade	$16.13	1.0%	42.4%
ABS Non Investment Grade	$36.96	2.3%	66.8%
CDOs	$1.24	0.1%	
CMO Private Label Investment Grade	$8.74	0.6%	64.6%
CMO Private Label Non Investment Grade	$31.00	2.0%	58.3%
Corporates Investment Grade	$46.93	3.0%	28.0%
Corporates Non Investment Grade	$22.34	1.4%	35.5%
Equities	$113.66	7.2%	44.5%
International Securities	$3.60	0.2%	
Money Market	$12.74	0.8%	60.1%
Municipality Debt	$8.72	0.6%	50.4%
Whole Loans	$0.95	0.1%	
Subtotal	$303.02	19.1%	
Total	**$1,585.68**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
Fedwire-eligible			
Agency CMOs	2.0%	3.0%	15.0%
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	2.5%	5.0%	10.0%
ABS Non Investment Grade	3.0%	10.0%	20.0%
CDOs	2.0%	6.0%	20.0%
CMO Private Label Investment Grade	3.0%	6.0%	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	0.0%	2.0%	8.0%
Money Market	2.0%	4.5%	5.0%
Municipality Debt	2.0%	5.0%	8.0%
Whole Loans	2.0%	10.0%	15.0%

Total number of individual repo deals	7,241
Total number of collateral allocations	12,353

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