Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 02/09/2017
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	$56.70	3.3%	41.8%
Agency Debentures & Strips	$42.01	2.5%	31.3%
Agency MBS	$443.71	26.1%	26.0%
US Treasuries Strips	$31.85	1.9%	48.1%
US Treasuries excluding Strips	$819.18	48.1%	27.9%
Subtotal	$1,393.45	81.9%	
Non-Fedwire-eligible			
ABS Investment Grade	$13.94	0.8%	43.9%
ABS Non Investment Grade	$26.61	1.6%	53.6%
CDOs	$0.47	0.0%	
CMO Private Label Investment Grade	$6.68	0.4%	57.6%
CMO Private Label Non Investment Grade	$20.21	1.2%	50.3%
Corporates Investment Grade	$56.40	3.3%	27.7%
Corporates Non Investment Grade	$28.18	1.7%	33.5%
Equities	$122.49	7.2%	48.6%
International Securities	$3.37	0.2%	
Money Market	$12.93	0.8%	55.8%
Municipality Debt	$16.14	0.9%	46.6%
Whole Loans	$0.78	0.0%	
Other	$0.09	0.0%	
Subtotal	$308.28	18.1%	
Total	**$1,701.74**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
Fedwire-eligible			
Agency CMOs	0.0%	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	5.0%	5.0%	10.6%
ABS Non Investment Grade	2.0%	15.0%	30.0%
CDOs	4.4%	10.0%	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%	8.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	7.9%	15.0%
International Securities	2.0%	2.0%	10.0%
Money Market	2.0%	3.0%	5.0%
Municipality Debt	3.0%	5.0%	10.0%

Whole Loans	2.0%	6.0%	15.0%
Total number of individual repo deals	8,196		
Total number of collateral allocations	13,978		

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