**Federal Reserve Bank of New York**
**Tri-Party Repo Statistics as of 01/12/2016**
**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 | $66.03 | 4.2% | 40.2% |
| Agency Debentures & Strips | $44.24 | 2.8% | 27.3% |
| Agency MBS | $409.44 | 25.9% | 27.5% |
| US Treasuries Strips | $34.01 | 2.2% | 48.5% |
| US Treasuries excluding Strips | $699.43 | 44.3% | 28.8% |
| Subtotal | $1,253.14 | 79.4% | |
| ***Non-Fedwire-eligible*** | | | |
| ABS Investment Grade | $17.20 | 1.1% | 44.5% |
| ABS Non Investment Grade | $38.20 | 2.4% | 67.0% |
| CDOs | $1.28 | 0.1% | |
| CMO Private Label Investment Grade | $8.04 | 0.5% | 61.5% |
| CMO Private Label Non Investment Grade | $31.50 | 2.0% | 59.9% |
| Corporates Investment Grade | $44.49 | 2.8% | 30.2% |
| Corporates Non Investment Grade | $21.24 | 1.3% | 38.1% |
| Equities | $137.54 | 8.7% | 50.6% |
| International Securities | $3.61 | 0.2% | |
| Money Market | $12.84 | 0.8% | 58.9% |
| Municipality Debt | $8.58 | 0.5% | 52.3% |
| Whole Loans | $0.94 | 0.1% | |
| Subtotal | $325.45 | 20.6% | |
| **Total** | **$1,578.59** | | |

| 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 | 2.0% | 5.0% | 10.0% |
| ABS Non Investment Grade | 5.0% | 10.0% | 20.0% |
| CDOs | 2.0% | 8.0% | 25.0% |
| CMO Private Label Investment Grade | 3.0% | 7.0% | 15.0% |
| CMO Private Label Non Investment Grade | 3.0% | 8.0% | 20.0% |
| Corporates Investment Grade | 3.0% | 5.0% | 9.3% |
| Corporates Non Investment Grade | 3.0% | 8.0% | 15.0% |
| Equities | 5.0% | 8.0% | 15.0% |
| International Securities | 2.0% | 3.0% | 8.0% |
| Money Market | 2.0% | 5.0% | 5.0% |
| Municipality Debt | 2.1% | 5.0% | 8.0% |
| Whole Loans | 2.0% | 10.0% | 15.0% |

| | |
|---|---|
| Total number of individual repo deals | 7,142 |
| Total number of collateral allocations | 11,942 |

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