Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 01/11/2017
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	$57.35	3.4%	41.4%
Agency Debentures & Strips	$36.72	2.2%	35.2%
Agency MBS	$437.32	25.7%	24.9%
US Treasuries Strips	$28.22	1.7%	45.9%
US Treasuries excluding Strips	$840.29	49.3%	33.2%
Subtotal	$1,399.90	82.2%	
Non-Fedwire-eligible			
ABS Investment Grade	$15.64	0.9%	49.7%
ABS Non Investment Grade	$27.07	1.6%	53.6%
CDOs	$0.50	0.0%	
CMO Private Label Investment Grade	$7.75	0.5%	53.3%
CMO Private Label Non Investment Grade	$20.12	1.2%	49.7%
Corporates Investment Grade	$55.90	3.3%	26.7%
Corporates Non Investment Grade	$26.05	1.5%	32.7%
Equities	$122.06	7.2%	48.7%
International Securities	$3.68	0.2%	
Money Market	$10.15	0.6%	50.0%
Municipality Debt	$13.83	0.8%	49.6%
Whole Loans	$0.77	0.0%	
Other	$0.38	0.0%	
Subtotal	$303.88	17.8%	
Total	**$1,703.78**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
Fedwire-eligible			
Agency CMOs	2.0%	3.0%	15.0%
Agency Debentures & Strips	1.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	2.2%
US Treasuries excluding Strips	2.0%	2.0%	5.3%
Non-Fedwire-eligible			
ABS Investment Grade	5.0%	5.0%	10.9%
ABS Non Investment Grade	3.0%	15.0%	30.0%
CDOs	2.6%	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%	17.9%
Corporates Investment Grade	3.0%	5.0%	8.5%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	2.9%	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	7,864
Total number of collateral allocations	13,351

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