Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 07/09/2015
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	$79.48	5.0%	34.4%
Agency Debentures & Strips	$49.97	3.1%	25.2%
Agency MBS	$436.10	27.3%	26.6%
US Treasuries Strips	$32.63	2.0%	41.4%
US Treasuries excluding Strips	$643.95	40.3%	35.0%
Subtotal	$1,242.13	77.7%	
Non-Fedwire-eligible			
ABS Investment Grade	$18.28	1.1%	42.5%
ABS Non Investment Grade	$32.64	2.0%	59.5%
CDOs	$0.98	0.1%	
CMO Private Label Investment Grade	$8.38	0.5%	48.2%
CMO Private Label Non Investment Grade	$36.24	2.3%	62.1%
Corporates Investment Grade	$48.48	3.0%	30.1%
Corporates Non Investment Grade	$22.52	1.4%	34.5%
Equities	$162.17	10.1%	52.7%
International Securities	$3.68	0.2%	
Money Market	$10.87	0.7%	62.9%
Municipality Debt	$11.87	0.7%	51.5%
Whole Loans	$0.94	0.1%	
Other	$0.35	0.0%	
Subtotal	$357.39	22.3%	
Total	**$1,599.52**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
Fedwire-eligible			
Agency CMOs	1.7%	3.0%	9.5%
Agency Debentures & Strips	2.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	2.9%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
Non-Fedwire-eligible			
ABS Investment Grade	3.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	20.0%
CDOs	2.0%	14.8%	25.0%
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%	13.6%
International Securities	2.0%	5.0%	7.0%
Money Market	2.0%	5.0%	5.0%

Municipality Debt	3.0%	5.0%	10.0%
Whole Loans	2.0%	10.0%	15.0%

Total number of individual repo deals	7,428
Total number of collateral allocations	12,951

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