Federal Reserve Bank of New York Tri-Party Repo Statistics as of 07/12/2016

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
Fedv	vire-eligible¹		
Agency CMOs	\$63.15	4.0%	41.7%
Agency Debentures & Strips	\$45.07	2.8%	28.4%
Agency MBS	\$412.04	26.0%	28.5%
US Treasuries Strips	\$33.04	2.1%	55.4%
US Treasuries excluding Strips	\$741.16	46.7%	23.7%
Subtotal	\$1,294.46	81.5%	
Non-Fe	edwire-eligible		
ABS Investment Grade	\$15.08	0.9%	45.8%
ABS Non Investment Grade	\$30.09	1.9%	59.3%
CDOs	\$0.54	0.0%	
CMO Private Label Investment Grade	\$8.54	0.5%	58.8%
CMO Private Label Non Investment Grade	\$23.94	1.5%	58.9%
Corporates Investment Grade	\$48.19	3.0%	30.2%
Corporates Non Investment Grade	\$26.12	1.6%	35.4%
Equities	\$114.12	7.2%	48.6%
International Securities	\$3.79	0.2%	
Money Market	\$8.62	0.5%	50.9%
Municipality Debt	\$13.24	0.8%	51.4%
Whole Loans	\$0.94	0.1%	
Other	\$0.09	0.0%	
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Subtotal	\$293.31	18.5%	
Subtotal Total	\$293.31 \$1,587.76	18.5%	
Total	\$1,587.76	18.5% Investor Margin L	evels
	\$1,587.76		evels 90th Percentile
Total Asset Group	\$1,587.76 Cash	Investor Margin L	
Total Asset Group	\$1,587.76 Cash 10th Percentile	Investor Margin L	
Total Asset Group Fedu Agency CMOs Agency Debentures & Strips	\$1,587.76 Cash 10th Percentile wire-eligible 2.0% 2.0%	Investor Margin L Median 3.0% 2.0%	90th Percentile 13.9% 3.0%
Total Asset Group Fedu Agency CMOs Agency Debentures & Strips Agency MBS	\$1,587.76 Cash 10th Percentile wire-eligible 2.0%	Investor Margin L Median 3.0%	90th Percentile 13.9%
Total Asset Group Fedu Agency CMOs Agency Debentures & Strips Agency MBS US Treasuries Strips	\$1,587.76 Cash 10th Percentile wire-eligible 2.0% 2.0%	Investor Margin L Median 3.0% 2.0%	90th Percentile 13.9% 3.0%
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Total number of individual repo deals	7,340	
Total number of collateral allocations	11,923	

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