**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 |
|---|---|---|---|
| ***Fedwire-eligible[1]*** | | | |
| 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-Fedwire-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% | |
| Subtotal | $293.31 | 18.5% | |
| **Total** | **$1,587.76** | | |

| Asset Group | Cash Investor Margin Levels | | |
|---|---|---|---|
| | 10th Percentile | Median | 90th Percentile |
| ***Fedwire-eligible*** | | | |
| Agency CMOs | 2.0% | 3.0% | 13.9% |
| 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 | 3.0% | 6.0% | 11.1% |
| ABS Non Investment Grade | 3.0% | 10.0% | 25.0% |
| CDOs | 2.0% | 7.0% | 17.0% |
| 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% | 8.1% |
| Corporates Non Investment Grade | 3.0% | 8.0% | 15.0% |
| Equities | 5.0% | 8.0% | 15.0% |
| International Securities | 2.0% | 5.0% | 12.0% |
| Money Market | 2.0% | 3.0% | 5.0% |
| Municipality Debt | 2.0% | 5.0% | 8.0% |
| Whole Loans | 2.0% | 6.0% | 15.0% |

| | | | |
|---|---|---|---|
| Total number of individual repo deals | 7,340 | | |
| Total number of collateral allocations | 11,923 | | |

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