

Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 06/09/2015*
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
<i>Fedwire-eligible¹</i>			
Agency CMOs	\$74.12	4.7%	33.2%
Agency Debentures & Strips	\$56.86	3.6%	25.5%
Agency MBS	\$444.59	28.1%	26.8%
US Treasuries Strips	\$31.05	2.0%	41.6%
US Treasuries excluding Strips	\$603.56	38.1%	28.7%
Subtotal	\$1,210.18	76.4%	
<i>Non-Fedwire-eligible</i>			
ABS Investment Grade	\$19.83	1.3%	38.4%
ABS Non Investment Grade	\$34.26	2.2%	59.8%
CDOs	\$1.05	0.1%	
CMO Private Label Investment Grade	\$9.84	0.6%	45.3%
CMO Private Label Non Investment Grade	\$34.54	2.2%	59.5%
Corporates Investment Grade	\$52.83	3.3%	29.2%
Corporates Non Investment Grade	\$24.93	1.6%	32.8%
Equities	\$164.38	10.4%	48.6%
International Securities	\$3.58	0.2%	
Money Market	\$13.57	0.9%	60.4%
Municipality Debt	\$13.46	0.8%	54.5%
Whole Loans	\$0.97	0.1%	
Other	\$0.22	0.0%	
Subtotal	\$373.45	23.6%	
Total	\$1,583.63		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
<i>Fedwire-eligible</i>			
Agency CMOs	2.0%	3.0%	11.0%
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%
<i>Non-Fedwire-eligible</i>			
ABS Investment Grade	3.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	21.4%
CDOs	3.2%	15.0%	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%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	14.8%
International Securities	2.0%	5.0%	7.0%
Money Market	2.0%	5.0%	5.0%

Municipality Debt	2.0%	5.0%	10.0%
Whole Loans	2.0%	11.2%	15.0%

Total number of individual repo deals	7,588
Total number of collateral allocations	13,171

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

*The Tri-party repo data charts have been revised to (1) categorize asset groups by securities that can be settled on the Fedwire® Securities Service and securities that are Non-Fedwire-eligible and (2) eliminate the materiality threshold rule whereby asset groups representing less than 1 percent of the total market value were either aggregated with similar asset groups or incorporated in the “other” category. The elimination of the materiality threshold rule will result in ongoing reporting across a consistent set of asset groups. In addition, we expect to introduce enhanced functionality and a restatement of the historical data consistent with the revision described above in the near future.