Federal Reserve Bank of New York

Tri-Party Repo Statistics as of 06/09/2016

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	$63.07	4.0%	41.5%
Agency Debentures & Strips	$40.89	2.6%	27.5%
Agency MBS	$416.27	26.2%	27.6%
US Treasuries Strips	$32.91	2.1%	52.4%
US Treasuries excluding Strips	$738.52	46.4%	22.7%
Subtotal	$1,291.66	81.1%	
Non-Fedwire-eligible			
ABS Investment Grade	$14.38	0.9%	44.0%
ABS Non Investment Grade	$31.17	2.0%	61.6%
CDOs	$0.71	0.0%	
CMO Private Label Investment Grade	$8.17	0.5%	56.5%
CMO Private Label Non Investment Grade	$25.54	1.6%	58.1%
Corporates Investment Grade	$50.15	3.2%	27.0%
Corporates Non Investment Grade	$26.23	1.6%	35.2%
Equities	$112.66	7.1%	47.9%
International Securities	$4.10	0.3%	
Money Market	$13.78	0.9%	57.3%
Municipality Debt	$12.17	0.8%	51.8%
Whole Loans	$0.97	0.1%	
Other	$0.02	0.0%	
Subtotal	$300.05	18.9%	
Total	**$1,591.71**		

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%	3.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
Non-Fedwire-eligible			
ABS Investment Grade	3.0%	5.1%	11.7%
ABS Non Investment Grade	3.0%	15.0%	25.0%
CDOs	2.0%	10.3%	21.0%
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%	8.4%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	3.0%	10.0%
Money Market	2.0%	4.4%	5.0%
Municipality Debt	2.0%	5.0%	10.0%

Whole Loans	2.0%	6.0%	15.0%

Total number of individual repo deals	7,466
Total number of collateral allocations	12,012

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