

**Federal Reserve Bank of New York**  
**Tri-Party Repo Statistics as of 05/10/2016**  
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
<b><i>Fedwire-eligible<sup>1</sup></i></b>			
Agency CMOs	\$66.16	4.2%	39.7%
Agency Debentures & Strips	\$41.84	2.6%	29.0%
Agency MBS	\$429.77	27.2%	29.0%
US Treasuries Strips	\$30.77	1.9%	50.6%
US Treasuries excluding Strips	\$716.72	45.3%	22.9%
Subtotal	\$1,285.26	81.2%	
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	\$13.03	0.8%	43.9%
ABS Non Investment Grade	\$33.67	2.1%	64.8%
CDOs	\$0.78	0.0%	
CMO Private Label Investment Grade	\$7.80	0.5%	55.9%
CMO Private Label Non Investment Grade	\$25.46	1.6%	58.1%
Corporates Investment Grade	\$43.61	2.8%	24.7%
Corporates Non Investment Grade	\$25.03	1.6%	36.1%
Equities	\$118.18	7.5%	51.5%
International Securities	\$4.55	0.3%	
Money Market	\$13.57	0.9%	57.3%
Municipality Debt	\$10.76	0.7%	54.4%
Whole Loans	\$0.96	0.1%	
Other	\$0.01	0.0%	
Subtotal	\$297.41	18.8%	
<b>Total</b>	<b>\$1,582.67</b>		
Asset Group	<b>Cash Investor Margin Levels</b>		
	10th Percentile	Median	90th Percentile
<b><i>Fedwire-eligible</i></b>			
Agency CMOs	2.0%	3.0%	15.0%
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%
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	2.0%	5.0%	14.5%
ABS Non Investment Grade	3.0%	12.0%	25.0%
CDOs	1.6%	7.0%	17.6%
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%	9.1%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	5.0%	10.0%
Money Market	2.0%	4.3%	5.0%
Municipality Debt	2.0%	5.0%	10.0%

Whole Loans	2.0%	6.0%	15.0%
Total number of individual repo deals	7,356		
Total number of collateral allocations	11,988		

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