Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 11/10/2015
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
Fedwire-eligible[1]			
Agency CMOs	$73.15	4.5%	35.8%
Agency Debentures & Strips	$51.42	3.2%	29.8%
Agency MBS	$435.59	27.0%	30.8%
US Treasuries Strips	$32.39	2.0%	48.1%
US Treasuries excluding Strips	$684.71	42.4%	27.4%
Subtotal	$1,277.26	79.0%	
Non-Fedwire-eligible			
ABS Investment Grade	$17.14	1.1%	42.3%
ABS Non Investment Grade	$37.66	2.3%	66.0%
CDOs	$0.82	0.1%	
CMO Private Label Investment Grade	$8.59	0.5%	58.8%
CMO Private Label Non Investment Grade	$33.70	2.1%	60.1%
Corporates Investment Grade	$46.11	2.9%	29.4%
Corporates Non Investment Grade	$22.67	1.4%	36.9%
Equities	$145.60	9.0%	49.6%
International Securities	$2.73	0.2%	
Money Market	$12.21	0.8%	57.0%
Municipality Debt	$10.50	0.6%	48.8%
Whole Loans	$0.93	0.1%	
Other	$0.11	0.0%	
Subtotal	$338.78	21.0%	
Total	**$1,616.04**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
Fedwire-eligible			
Agency CMOs	2.0%	3.0%	15.0%
Agency Debentures & Strips	2.0%	2.0%	3.1%
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%	2.1%
Non-Fedwire-eligible			
ABS Investment Grade	2.0%	5.0%	10.0%
ABS Non Investment Grade	2.3%	10.0%	20.9%
CDOs	3.0%	15.0%	25.0%
CMO Private Label Investment Grade	2.0%	5.0%	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%	15.0%
International Securities	2.0%	2.0%	5.9%
Money Market	2.0%	3.0%	5.0%

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

Total number of individual repo deals	7,269
Total number of collateral allocations	12,183

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