Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 11/09/2016
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	$56.39	3.3%	40.5%
Agency Debentures & Strips	$40.23	2.3%	27.9%
Agency MBS	$443.64	25.7%	30.2%
US Treasuries Strips	$30.92	1.8%	42.0%
US Treasuries excluding Strips	$851.37	49.2%	32.5%
Subtotal	$1,422.56	82.3%	
Non-Fedwire-eligible			
ABS Investment Grade	$14.63	0.8%	44.8%
ABS Non Investment Grade	$26.31	1.5%	56.9%
CDOs	$0.69	0.0%	
CMO Private Label Investment Grade	$7.87	0.5%	56.2%
CMO Private Label Non Investment Grade	$20.27	1.2%	51.7%
Corporates Investment Grade	$53.47	3.1%	29.5%
Corporates Non Investment Grade	$26.91	1.6%	33.7%
Equities	$122.26	7.1%	50.3%
International Securities	$3.13	0.2%	
Money Market	$14.65	0.8%	52.2%
Municipality Debt	$15.26	0.9%	58.3%
Whole Loans	$0.77	0.0%	
Other	$0.02	0.0%	
Subtotal	$306.24	17.7%	
Total	**$1,728.80**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
Fedwire-eligible			
Agency CMOs	2.0%	3.0%	15.0%
Agency Debentures & Strips	1.7%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	2.7%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
Non-Fedwire-eligible			
ABS Investment Grade	5.0%	5.2%	10.0%
ABS Non Investment Grade	5.0%	15.0%	30.0%
CDOs	4.7%	6.0%	15.0%
CMO Private Label Investment Grade	3.0%	7.0%	15.0%
CMO Private Label Non Investment Grade	3.0%	10.0%	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%	3.0%	5.0%
Municipality Debt	3.0%	5.0%	8.7%

Whole Loans	2.0%	6.0%	15.0%

Total number of individual repo deals	7,888
Total number of collateral allocations	13,207

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