

Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 10/09/2015
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 | \$81.14 | 5.0% | 34.2% |
| Agency Debentures & Strips | \$52.98 | 3.2% | 29.0% |
| Agency MBS | \$424.14 | 25.9% | 26.7% |
| US Treasuries Strips | \$28.54 | 1.7% | 43.2% |
| US Treasuries excluding Strips | \$711.35 | 43.5% | 29.2% |
| Subtotal | \$1,298.15 | 79.4% | |
| <i>Non-Fedwire-eligible</i> | | | |
| ABS Investment Grade | \$18.99 | 1.2% | 40.8% |
| ABS Non Investment Grade | \$34.43 | 2.1% | 62.3% |
| CDOs | \$0.99 | 0.1% | |
| CMO Private Label Investment Grade | \$10.23 | 0.6% | 51.9% |
| CMO Private Label Non Investment Grade | \$36.43 | 2.2% | 63.0% |
| Corporates Investment Grade | \$45.98 | 2.8% | 31.2% |
| Corporates Non Investment Grade | \$23.12 | 1.4% | 37.3% |
| Equities | \$138.03 | 8.4% | 48.2% |
| International Securities | \$3.14 | 0.2% | |
| Money Market | \$13.45 | 0.8% | 57.7% |
| Municipality Debt | \$10.61 | 0.6% | 48.6% |
| Whole Loans | \$0.96 | 0.1% | |
| Other | \$0.08 | 0.0% | |
| Subtotal | \$336.44 | 20.6% | |
| Total | \$1,634.59 | | |

| 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 | 2.0% | 5.0% | 10.0% |
| ABS Non Investment Grade | 5.0% | 10.0% | 20.0% |
| CDOs | 2.4% | 8.0% | 23.0% |
| 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% | 9.9% |
| Corporates Non Investment Grade | 3.0% | 8.0% | 15.0% |
| Equities | 5.0% | 8.0% | 14.9% |
| International Securities | 0.0% | 3.0% | 7.0% |
| Money Market | 2.0% | 5.0% | 5.0% |

| | | | |
|-------------------|------|-------|-------|
| Municipality Debt | 2.0% | 5.0% | 8.0% |
| Whole Loans | 2.0% | 10.0% | 15.0% |
| | | | |

| | |
|--|--------|
| Total number of individual repo deals | 7,366 |
| Total number of collateral allocations | 12,605 |

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