

**Federal Reserve Bank of New York**  
**Tri-Party Repo Statistics as of 10/12/2016**  
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	\$53.82	3.0%	41.9%
Agency Debentures & Strips	\$37.59	2.1%	29.1%
Agency MBS	\$446.21	25.3%	29.4%
US Treasuries Strips	\$33.45	1.9%	47.9%
US Treasuries excluding Strips	\$893.06	50.6%	35.1%
Subtotal	\$1,464.14	83.0%	
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	\$15.76	0.9%	45.2%
ABS Non Investment Grade	\$28.11	1.6%	55.9%
CDOs	\$0.49	0.0%	
CMO Private Label Investment Grade	\$8.88	0.5%	54.5%
CMO Private Label Non Investment Grade	\$21.11	1.2%	54.1%
Corporates Investment Grade	\$51.16	2.9%	29.9%
Corporates Non Investment Grade	\$25.14	1.4%	34.1%
Equities	\$121.06	6.9%	47.8%
International Securities	\$2.26	0.1%	
Money Market	\$11.34	0.6%	52.0%
Municipality Debt	\$14.46	0.8%	54.1%
Whole Loans	\$0.87	0.0%	
Other	\$0.08	0.0%	
Subtotal	\$300.73	17.0%	
<b>Total</b>	<b>\$1,764.87</b>		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
<b><i>Fedwire-eligible</i></b>			
Agency CMOs	0.0%	3.0%	11.0%
Agency Debentures & Strips	1.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
US Treasuries Strips	0.0%	2.0%	2.7%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
<b><i>Non-Fedwire-eligible</i></b>			
ABS Investment Grade	5.0%	5.0%	11.1%
ABS Non Investment Grade	3.0%	15.0%	30.0%
CDOs	5.0%	9.0%	15.4%
CMO Private Label Investment Grade	3.0%	7.0%	15.0%
CMO Private Label Non Investment Grade	3.0%	8.0%	18.3%
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%	3.0%	11.2%

Money Market	2.2%	3.0%	5.0%
Municipality Debt	3.0%	5.0%	10.0%
Whole Loans	2.0%	4.8%	15.0%

Total number of individual repo deals	7,706
Total number of collateral allocations	12,998

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