Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 09/10/2015
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	$80.16	5.0%	33.4%
Agency Debentures & Strips	$57.05	3.6%	28.1%
Agency MBS	$448.26	27.9%	28.7%
US Treasuries Strips	$29.68	1.8%	42.0%
US Treasuries excluding Strips	$658.97	41.0%	25.3%
Subtotal	$1,274.13	79.3%	
Non-Fedwire-eligible			
ABS Investment Grade	$18.41	1.1%	46.3%
ABS Non Investment Grade	$32.79	2.0%	59.4%
CDOs	$0.86	0.1%	
CMO Private Label Investment Grade	$9.27	0.6%	56.9%
CMO Private Label Non Investment Grade	$34.99	2.2%	60.8%
Corporates Investment Grade	$47.53	3.0%	28.3%
Corporates Non Investment Grade	$22.55	1.4%	35.5%
Equities	$139.69	8.7%	47.3%
International Securities	$3.29	0.2%	
Money Market	$11.15	0.7%	64.6%
Municipality Debt	$10.86	0.7%	47.3%
Whole Loans	$0.95	0.1%	
Other	$0.42	0.0%	
Subtotal	$332.76	20.7%	
Total	**$1,606.89**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
Fedwire-eligible			
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%
Non-Fedwire-eligible			
ABS Investment Grade	2.5%	5.0%	10.0%
ABS Non Investment Grade	4.0%	8.0%	20.0%
CDOs	2.6%	7.0%	25.0%
CMO Private Label Investment Grade	2.0%	5.0%	15.0%
CMO Private Label Non Investment Grade	2.0%	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	0.0%	5.0%	7.0%
Money Market	2.0%	3.0%	5.0%

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

Total number of individual repo deals	7,418
Total number of collateral allocations	13,141

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