Federal Reserve Bank of New York
Tri-Party Repo Statistics as of 09/12/2016
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
***Fedwire-eligible*[1]**			
Agency CMOs	$57.48	3.5%	40.7%
Agency Debentures & Strips	$40.43	2.5%	32.4%
Agency MBS	$438.45	26.6%	26.9%
US Treasuries Strips	$30.31	1.8%	51.4%
US Treasuries excluding Strips	$784.50	47.6%	27.3%
Subtotal	$1,351.17	82.0%	
Non-Fedwire-eligible			
ABS Investment Grade	$14.09	0.9%	49.2%
ABS Non Investment Grade	$28.35	1.7%	59.8%
CDOs	$0.50	0.0%	
CMO Private Label Investment Grade	$8.90	0.5%	62.1%
CMO Private Label Non Investment Grade	$21.89	1.3%	55.2%
Corporates Investment Grade	$52.30	3.2%	28.0%
Corporates Non Investment Grade	$26.41	1.6%	33.3%
Equities	$115.10	7.0%	47.9%
International Securities	$3.39	0.2%	
Money Market	$13.01	0.8%	47.7%
Municipality Debt	$12.15	0.7%	47.1%
Whole Loans	$0.89	0.1%	
Subtotal	$296.98	18.0%	
Total	**$1,648.14**		

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
Fedwire-eligible			
Agency CMOs	2.0%	3.0%	17.6%
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	5.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	15.0%	30.0%
CDOs	4.6%	6.4%	21.0%
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%	8.5%
Corporates Non Investment Grade	3.0%	10.0%	15.0%
Equities	5.0%	8.0%	15.0%
International Securities	2.0%	2.0%	10.0%
Money Market	2.0%	3.0%	5.0%
Municipality Debt	2.0%	5.0%	8.0%
Whole Loans	2.0%	6.0%	15.0%

Total number of individual repo deals	7,514		
Total number of collateral allocations	12,597		

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