Tri-Party Repo Statistics as of 04/09/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$18.00	1.2%	40.3%
ABS Non Investment Grade	$23.39	1.5%	55.9%
Agency CMOs	$85.55	5.6%	40.6%
Agency Debentures & Strips	$73.63	4.8%	33.9%
Agency MBS	$452.19	29.8%	32.1%
CMO Private Label (Investment & Non Investment Grade)	$45.09	3.0%	54.3%
Corporates Investment Grade	$50.70	3.3%	24.7%
Corporates Non Investment Grade	$20.16	1.3%	34.5%
Equities	$138.54	9.1%	50.7%
Money Market	$19.10	1.3%	50.2%
US Treasuries Strips	$42.85	2.8%	41.5%
US Treasuries excluding Strips	$528.02	34.8%	35.5%
Other*	$21.69	1.4%	
Total	**$1,518.89**		

* Other includes CDO, International, Municipality Debt, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	4.9%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	25.0%
Agency CMOs	2.0%	3.0%	8.0%
Agency Debentures & Strips	2.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	3.0%
CMO Private Label (Investment & Non Investment Grade)	3.0%	8.0%	20.0%
Corporates Investment Grade	3.2%	5.0%	8.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	13.5%
Money Market	2.0%	5.0%	5.0%
US Treasuries Strips	2.0%	2.0%	3.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	7,782
Total number of collateral allocations	13,260