Tri-Party Repo Statistics as of 04/09/2015

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$17.79	1.1%	39.7%
ABS Non Investment Grade	$35.05	2.2%	61.0%
Agency CMOs	$73.32	4.6%	33.4%
Agency Debentures & Strips	$65.54	4.1%	31.0%
Agency MBS	$465.98	29.2%	27.3%
CMO Private Label (Investment & Non Investment Grade)	$44.37	2.8%	58.6%
Corporates Investment Grade	$48.61	3.0%	28.9%
Corporates Non Investment Grade	$23.67	1.5%	34.3%
Equities	$167.06	10.5%	50.2%
US Treasuries Strips	$36.39	2.3%	37.5%
US Treasuries excluding Strips	$582.84	36.6%	33.1%
Other*	$33.88	2.1%	
Total	**$1,594.50**		

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

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
ABS Investment Grade	5.0%	5.0%	10.0%
ABS Non Investment Grade	3.2%	8.0%	20.0%
Agency CMOs	2.0%	3.0%	10.0%
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%	15.0%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	14.9%
US Treasuries Strips	0.0%	2.0%	2.2%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	7,574
Total number of collateral allocations	12,498