Tri-Party Repo Statistics as of 08/11/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$43.32	2.7%	42.8%
Agency CMOs	$80.82	5.0%	37.6%
Agency Debentures & Strips	$84.74	5.3%	35.6%
Agency MBS	$456.98	28.5%	27.8%
CMO Private Label (Investment & Non Investment Grade)	$42.27	2.6%	56.9%
Corporates Investment Grade	$40.34	2.5%	27.7%
Corporates Non Investment Grade	$35.70	2.2%	29.9%
Equities	$143.02	8.9%	47.6%
Money Market	$20.10	1.3%	45.4%
US Treasuries Strips	$41.34	2.6%	41.9%
US Treasuries excluding Strips	$594.89	37.1%	39.1%
Other*	$21.16	1.3%	
Total	**$1,604.69**		

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

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	4.8%	7.0%	15.0%
Agency CMOs	2.0%	3.0%	7.0%
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	5.0%	6.0%	15.0%
Equities	5.0%	8.0%	13.0%
Money Market	2.0%	5.0%	5.0%
US Treasuries Strips	0.0%	2.0%	3.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	7,678
Total number of collateral allocations	13,301