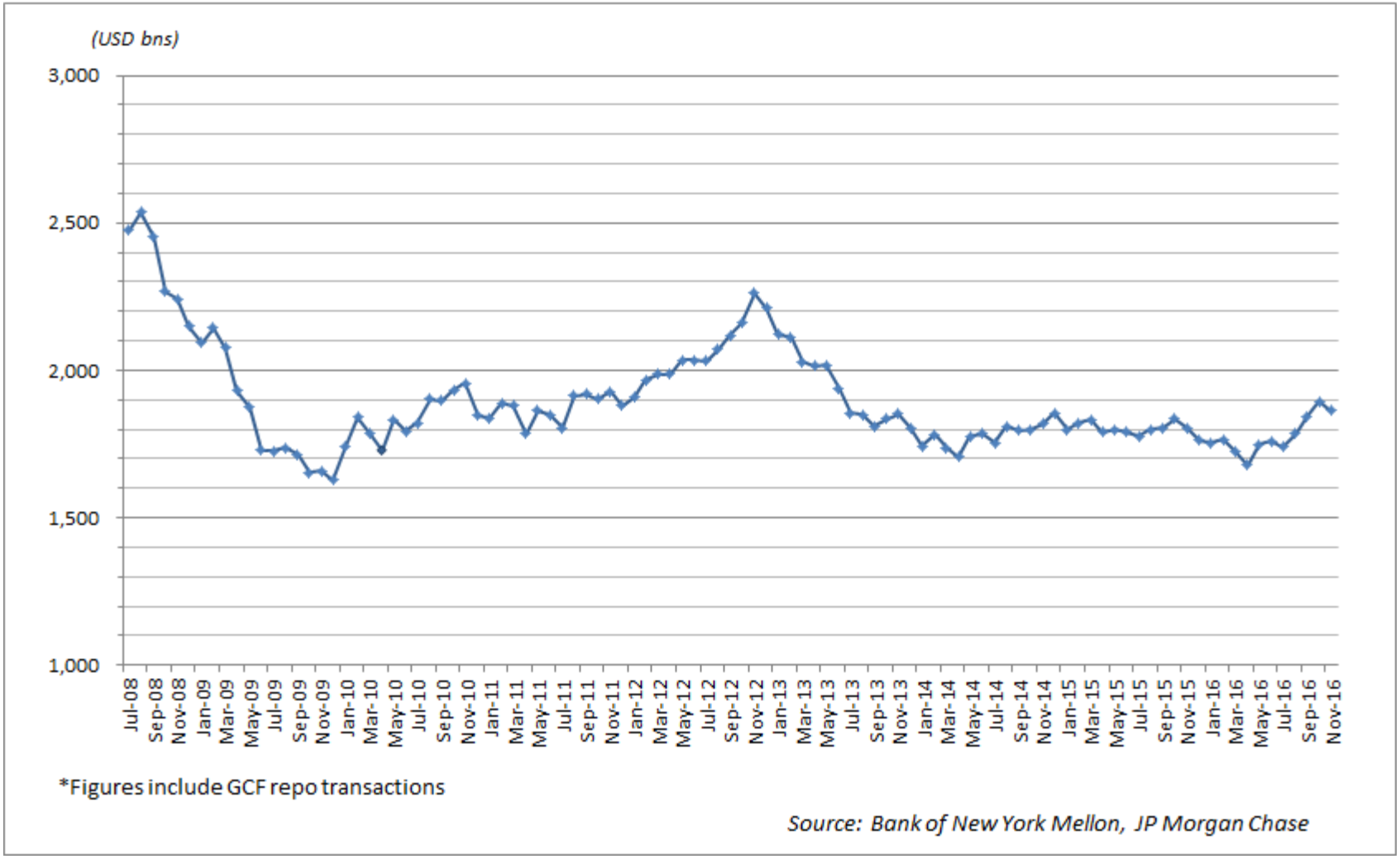
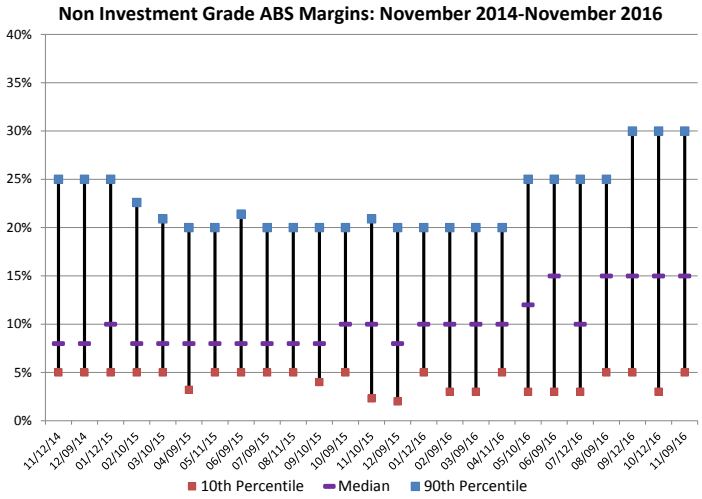
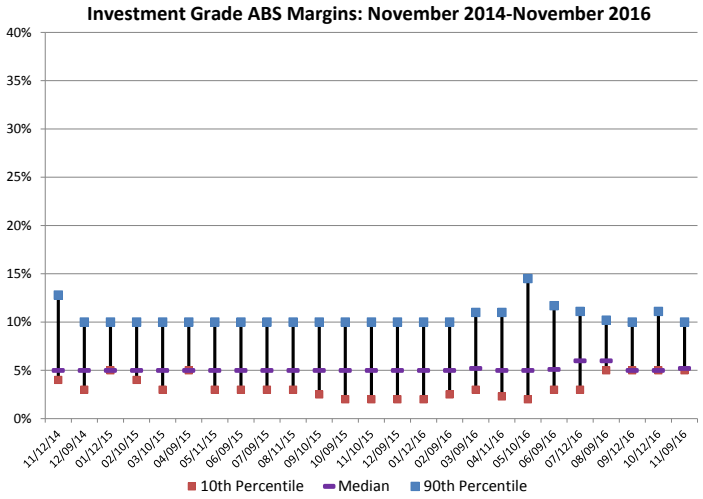
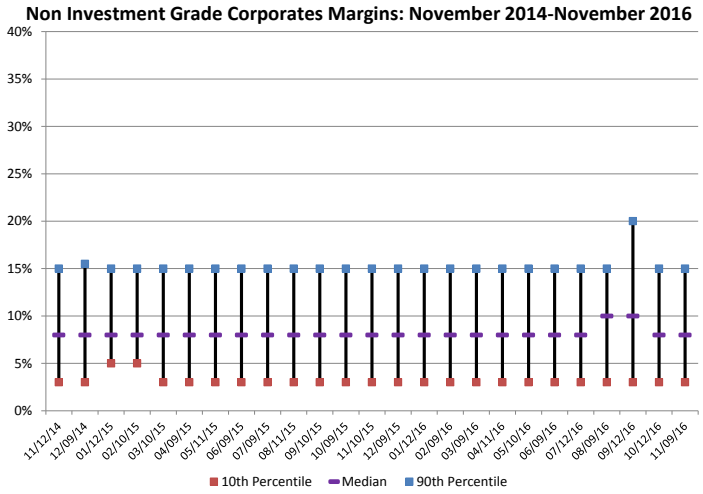
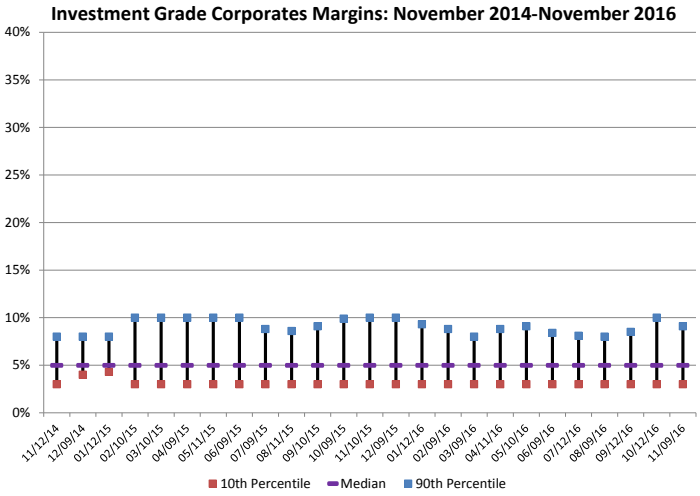
Daily Average Collateral Value Financed in the Tri-Party Repo Market*

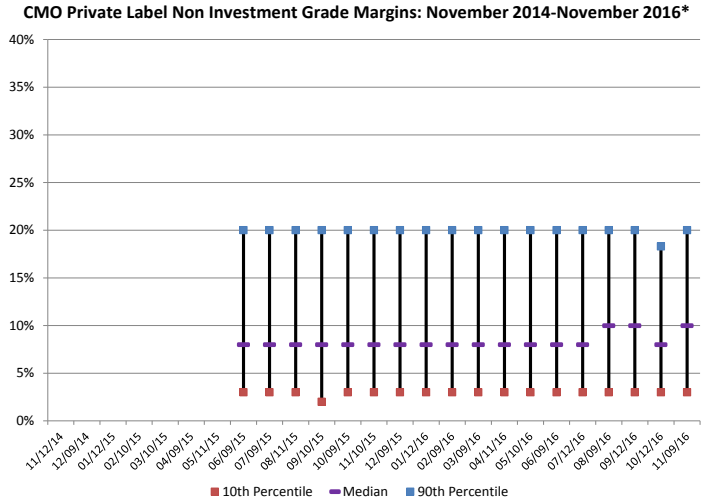


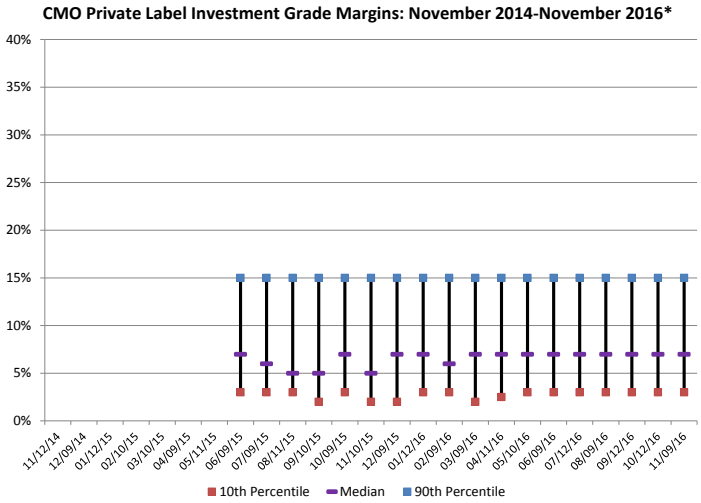




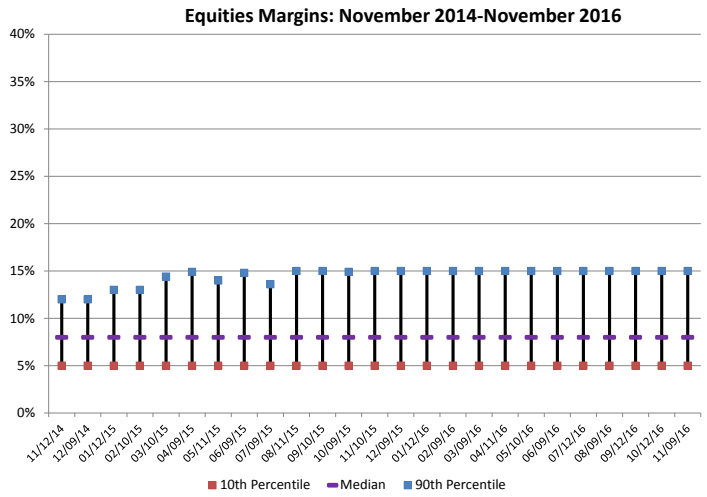








* A breakdown of CMO margin data between investment grade and non investment grade is not available prior to June 2015



Source: TPR Task Force, BNYM, JPMC