Tri-Party Repo Statistics as of 12/09/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.00	1.2%	37.2%
ABS Non Investment Grade	$27.28	1.7%	64.0%
Agency CMOs	$78.39	4.8%	35.6%
Agency Debentures & Strips	$71.28	4.4%	30.5%
Agency MBS	$442.88	27.0%	29.2%
CMO Private Label (Investment & Non Investment Grade)	$43.36	2.6%	55.1%
Corporates Investment Grade	$53.36	3.3%	26.6%
Corporates Non Investment Grade	$24.34	1.5%	31.1%
Equities	$160.38	9.8%	51.8%
Money Market	$16.91	1.0%	52.5%
US Treasuries Strips	$37.82	2.3%	42.6%
US Treasuries excluding Strips	$640.64	39.1%	37.9%
Other*	$22.87	1.4%	
Total	**$1,638.51**		

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

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
ABS Investment Grade	3.0%	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%	19.3%
Corporates Investment Grade	4.0%	5.0%	8.0%
Corporates Non Investment Grade	3.0%	8.0%	15.5%
Equities	5.0%	8.0%	12.0%
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	7,840
Total number of collateral allocations	13,323