Tri-Party Repo Statistics as of 02/10/2015

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.91	1.2%	39.9%
ABS Non Investment Grade	$31.43	1.9%	64.4%
Agency CMOs	$72.29	4.5%	33.6%
Agency Debentures & Strips	$70.31	4.3%	35.2%
Agency MBS	$465.96	28.8%	27.8%
CMO Private Label (Investment & Non Investment Grade)	$45.08	2.8%	56.6%
Corporates Investment Grade	$50.95	3.1%	25.6%
Corporates Non Investment Grade	$25.23	1.6%	29.7%
Equities	$163.59	10.1%	47.9%
US Treasuries Strips	$40.79	2.5%	40.1%
US Treasuries excluding Strips	$599.66	37.0%	35.3%
Other*	$34.52	2.1%	
Total	**$1,619.73**		

* 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	4.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	22.6%
Agency CMOs	2.0%	4.0%	11.0%
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%	8.0%	15.0%
Equities	5.0%	8.0%	13.0%
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	7,700
Total number of collateral allocations	12,820