Tri-Party Repo Statistics as of 01/12/2015

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.15	1.2%	38.6%
ABS Non Investment Grade	$30.60	1.9%	67.9%
Agency CMOs	$72.58	4.6%	34.8%
Agency Debentures & Strips	$69.27	4.4%	37.3%
Agency MBS	$445.00	28.2%	27.4%
CMO Private Label (Investment & Non Investment Grade)	$43.80	2.8%	56.1%
Corporates Investment Grade	$50.91	3.2%	27.9%
Corporates Non Investment Grade	$24.84	1.6%	31.9%
Equities	$162.29	10.3%	51.3%
Money Market	$16.68	1.1%	58.5%
US Treasuries Strips	$39.69	2.5%	46.5%
US Treasuries excluding Strips	$581.86	36.8%	37.5%
Other*	$22.80	1.4%	
Total	**$1,579.46**		

* Other includes CDO, International, 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	5.0%	10.0%	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%	15.0%
Corporates Investment Grade	4.3%	5.0%	8.0%
Corporates Non Investment Grade	5.0%	8.0%	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	7,664
Total number of collateral allocations	12,863