Tri-Party Repo Statistics as of 06/10/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$18.08	1.1%	37.5%
ABS Non Investment Grade	$22.48	1.4%	53.3%
Agency CMOs	$86.41	5.4%	39.1%
Agency Debentures & Strips	$84.92	5.3%	37.1%
Agency MBS	$454.91	28.4%	30.2%
CMO Private Label (Investment & Non Investment Grade)	$42.82	2.7%	52.6%
Corporates Investment Grade	$53.00	3.3%	24.3%
Corporates Non Investment Grade	$24.13	1.5%	33.2%
Equities	$132.77	8.3%	49.6%
Money Market	$20.76	1.3%	51.4%
US Treasuries Strips	$42.36	2.6%	44.1%
US Treasuries excluding Strips	$598.11	37.3%	34.5%
Other*	$21.23	1.3%	
Total	**$1,601.98**		

* Other includes CDO, International, Municipality Debt, 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	4.9%	8.0%	25.0%
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%	15.8%
Corporates Investment Grade	3.7%	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	7,873
Total number of collateral allocations	13,150