Tri-Party Repo Statistics as of 03/10/2015

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$18.95	1.1%	39.0%
ABS Non Investment Grade	$34.26	2.1%	62.6%
Agency CMOs	$68.63	4.1%	33.3%
Agency Debentures & Strips	$68.33	4.1%	31.5%
Agency MBS	$466.72	28.1%	28.0%
CMO Private Label (Investment & Non Investment Grade)	$44.04	2.7%	56.6%
Corporates Investment Grade	$51.76	3.1%	29.8%
Corporates Non Investment Grade	$24.88	1.5%	31.7%
Equities	$160.11	9.6%	45.0%
US Treasuries Strips	$35.68	2.1%	40.7%
US Treasuries excluding Strips	$650.85	39.2%	36.5%
Other*	$37.26	2.2%	
Total	**$1,661.48**		

* 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	3.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	20.9%
Agency CMOs	2.0%	3.0%	10.0%
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	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	14.4%
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	7,859
Total number of collateral allocations	13,005