Tri-Party Repo Statistics as of 05/09/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.21	1.2%	41.6%
ABS Non Investment Grade	$23.88	1.5%	54.5%
Agency CMOs	$85.13	5.3%	39.4%
Agency Debentures & Strips	$73.39	4.6%	33.7%
Agency MBS	$449.80	28.0%	31.6%
CMO Private Label (Investment & Non Investment Grade)	$44.72	2.8%	54.8%
Corporates Investment Grade	$51.59	3.2%	25.0%
Corporates Non Investment Grade	$22.66	1.4%	35.8%
Equities	$132.72	8.3%	47.1%
Money Market	$16.59	1.0%	50.2%
US Treasuries Strips	$43.27	2.7%	43.5%
US Treasuries excluding Strips	$620.27	38.7%	44.1%
Other*	$21.16	1.3%	
Total	**$1,604.40**		

* 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	5.0%	8.0%	25.0%
Agency CMOs	2.0%	3.0%	7.6%
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%	20.0%
Corporates Investment Grade	4.9%	5.0%	8.6%
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	7,616
Total number of collateral allocations	13,421