Tri-Party Repo Statistics as of 05/11/2015

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$18.51	1.1%	37.9%
ABS Non Investment Grade	$35.90	2.2%	60.2%
Agency CMOs	$73.07	4.5%	33.5%
Agency Debentures & Strips	$58.82	3.6%	23.1%
Agency MBS	$465.76	28.8%	29.0%
CMO Private Label (Investment & Non Investment Grade)	$44.37	2.7%	56.5%
Corporates Investment Grade	$53.17	3.3%	28.1%
Corporates Non Investment Grade	$23.85	1.5%	33.2%
Equities	$168.51	10.4%	50.5%
US Treasuries Strips	$38.55	2.4%	39.1%
US Treasuries excluding Strips	$602.20	37.2%	32.2%
Other*	$36.25	2.2%	
Total	**$1,618.95**		

* 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%	20.0%
Agency CMOs	2.0%	3.0%	11.8%
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%	16.3%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	14.0%
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	7,750
Total number of collateral allocations	13,084