Tri-Party Repo Statistics as of 11/12/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$18.71	1.2%	37.3%
ABS Non Investment Grade	$25.16	1.6%	61.7%
Agency CMOs	$80.06	5.0%	36.3%
Agency Debentures & Strips	$75.76	4.8%	32.3%
Agency MBS	$458.80	28.8%	28.6%
CMO Private Label (Investment & Non Investment Grade)	$41.70	2.6%	54.1%
Corporates Investment Grade	$52.26	3.3%	26.4%
Corporates Non Investment Grade	$24.53	1.5%	29.2%
Equities	$154.58	9.7%	49.4%
US Treasuries Strips	$36.56	2.3%	38.1%
US Treasuries excluding Strips	$588.35	36.9%	35.6%
Other*	$37.46	2.4%	
Total	**$1,593.95**		

* 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	4.0%	5.0%	12.8%
ABS Non Investment Grade	5.0%	8.0%	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%	17.9%
Corporates Investment Grade	3.0%	5.0%	8.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	12.0%
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	7,611
Total number of collateral allocations	13,143