Tri-Party Repo Statistics as of 10/09/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.67	1.2%	37.6%
ABS Non Investment Grade	$24.51	1.5%	60.7%
Agency CMOs	$80.97	5.0%	37.6%
Agency Debentures & Strips	$74.29	4.6%	32.1%
Agency MBS	$445.81	27.7%	28.7%
CMO Private Label (Investment & Non Investment Grade)	$44.34	2.8%	58.2%
Corporates Investment Grade	$53.40	3.3%	25.5%
Corporates Non Investment Grade	$25.82	1.6%	30.4%
Equities	$145.35	9.0%	51.4%
Money Market	$17.33	1.1%	55.5%
US Treasuries Strips	$38.58	2.4%	40.4%
US Treasuries excluding Strips	$618.53	38.4%	41.9%
Other*	$21.21	1.3%	
Total	**$1,609.80**		

* Other includes CDO, International, Municipality Debt, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	4.3%	5.0%	11.5%
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%	16.4%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	16.3%
Equities	5.0%	8.0%	12.0%
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	7,584
Total number of collateral allocations	12,336