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

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.22	1.2%	36.1%
ABS Non Investment Grade	$23.95	1.5%	57.4%
Agency CMOs	$78.58	4.8%	38.7%
Agency Debentures & Strips	$71.46	4.4%	36.0%
Agency MBS	$454.68	28.0%	26.8%
CMO Private Label (Investment & Non Investment Grade)	$42.43	2.6%	55.2%
Corporates Investment Grade	$51.07	3.1%	25.0%
Corporates Non Investment Grade	$24.49	1.5%	32.7%
Equities	$145.68	9.0%	48.0%
Money Market	$17.75	1.1%	54.1%
US Treasuries Strips	$39.11	2.4%	40.2%
US Treasuries excluding Strips	$633.09	39.0%	40.3%
Other*	$21.70	1.3%	
Total	**$1,623.21**		

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

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	4.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	21.3%
Agency CMOs	2.0%	3.0%	7.3%
Agency Debentures & Strips	2.0%	2.0%	3.2%
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%	15.2%
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	7,621
Total number of collateral allocations	12,284