Tri-Party Repo Statistics as of 08/09/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$17.82	1.1%	50.3%
ABS Non Investment Grade	$22.44	1.4%	55.6%
Agency CMOs	$86.25	5.2%	36.7%
Agency Debentures & Strips	$91.17	5.5%	34.6%
Agency MBS	$554.00	33.6%	30.0%
CMO Private Label (Investment & Non Investment Grade)	$38.87	2.4%	51.1%
Corporates Investment Grade	$43.49	2.6%	28.8%
Corporates Non Investment Grade	$18.05	1.1%	38.7%
Equities	$120.80	7.3%	44.5%
US Treasuries Strips	$39.87	2.4%	44.7%
US Treasuries excluding Strips	$575.86	35.0%	31.6%
Other*	$38.46	2.3%	
Total	**$1,647.08**		

* 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	5.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	23.4%
Agency CMOs	2.0%	3.0%	7.0%
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%	19.7%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	17.3%
Equities	5.0%	8.0%	15.0%
US Treasuries Strips	2.0%	2.0%	3.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	8,025
Total number of collateral allocations	13,318