Tri-Party Repo Statistics as of 12/10/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.70	1.2%	53.1%
ABS Non Investment Grade	$22.22	1.4%	54.0%
Agency CMOs	$76.93	4.8%	36.4%
Agency Debentures & Strips	$83.45	5.2%	32.5%
Agency MBS	$509.39	31.6%	32.4%
CMO Private Label (Investment & Non Investment Grade)	$39.28	2.4%	47.4%
Corporates Investment Grade	$51.90	3.2%	25.5%
Corporates Non Investment Grade	$20.19	1.3%	36.2%
Equities	$134.71	8.4%	50.5%
Money Market	$20.90	1.3%	53.4%
US Treasuries Strips	$41.20	2.6%	39.8%
US Treasuries excluding Strips	$567.94	35.3%	29.4%
Other*	$22.29	1.4%	
Total	**$1,610.10**		

* 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%	5.2%	10.0%
ABS Non Investment Grade	5.0%	8.0%	25.0%
Agency CMOs	2.0%	3.0%	7.6%
Agency Debentures & Strips	2.0%	2.0%	4.0%
Agency MBS	2.0%	2.0%	3.0%
CMO Private Label (Investment & Non Investment Grade)	3.0%	8.0%	20.0%
Corporates Investment Grade	3.1%	5.0%	8.0%
Corporates Non Investment Grade	2.7%	8.0%	15.0%
Equities	5.0%	8.0%	14.2%
Money Market	2.0%	5.0%	5.0%
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	7,619
Total number of collateral allocations	12,852