Tri-Party Repo Statistics as of 02/11/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$16.71	1.0%	46.0%
ABS Non Investment Grade	$22.62	1.4%	55.5%
Agency CMOs	$83.40	5.2%	40.9%
Agency Debentures & Strips	$71.35	4.4%	33.7%
Agency MBS	$494.09	30.7%	33.0%
CMO Private Label (Investment & Non Investment Grade)	$40.79	2.5%	50.0%
Corporates Investment Grade	$48.90	3.0%	23.1%
Corporates Non Investment Grade	$21.93	1.4%	33.0%
Equities	$140.61	8.8%	46.8%
Money Market	$17.98	1.1%	48.2%
US Treasuries Strips	$42.48	2.6%	45.8%
US Treasuries excluding Strips	$583.20	36.3%	34.2%
Other*	$22.74	1.4%	
Total	**$1,606.80**		

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

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	4.0%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	24.9%
Agency CMOs	2.0%	3.0%	7.1%
Agency Debentures & Strips	2.0%	2.0%	3.4%
Agency MBS	2.0%	2.0%	3.0%
CMO Private Label (Investment & Non Investment Grade)	3.0%	8.0%	20.0%
Corporates Investment Grade	3.2%	5.0%	9.9%
Corporates Non Investment Grade	2.6%	8.0%	15.0%
Equities	5.0%	8.0%	12.9%
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	7,761
Total number of collateral allocations	13,240