Tri-Party Repo Statistics as of 01/10/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.85	1.3%	48.8%
ABS Non Investment Grade	$22.27	1.4%	55.5%
Agency CMOs	$80.86	5.2%	37.1%
Agency Debentures & Strips	$71.74	4.6%	36.1%
Agency MBS	$485.14	31.3%	33.5%
CMO Private Label (Investment & Non Investment Grade)	$40.61	2.6%	49.4%
Corporates Investment Grade	$48.53	3.1%	23.9%
Corporates Non Investment Grade	$20.74	1.3%	35.7%
Equities	$149.03	9.6%	51.3%
Money Market	$16.04	1.0%	54.1%
US Treasuries Strips	$40.02	2.6%	42.0%
US Treasuries excluding Strips	$530.89	34.3%	27.2%
Other*	$23.54	1.5%	
Total	**$1,549.24**		

* Other includes CDO, International, Municipality Debt, Other, 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%	24.7%
Agency CMOs	2.0%	3.0%	7.2%
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%	19.8%
Corporates Investment Grade	5.0%	5.0%	8.0%
Corporates Non Investment Grade	3.0%	8.0%	15.6%
Equities	5.0%	8.0%	15.0%
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	7,843
Total number of collateral allocations	13,556