Tri-Party Repo Statistics as of 07/10/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$18.49	1.1%	49.5%
ABS Non Investment Grade	$22.40	1.4%	54.9%
Agency CMOs	$88.68	5.5%	34.1%
Agency Debentures & Strips	$78.76	4.9%	31.2%
Agency MBS	$576.60	35.5%	29.6%
CMO Private Label (Investment & Non Investment Grade)	$40.47	2.5%	50.7%
Corporates Investment Grade	$41.97	2.6%	28.1%
Corporates Non Investment Grade	$18.56	1.1%	38.1%
Equities	$109.97	6.8%	43.6%
US Treasuries Strips	$42.13	2.6%	43.4%
US Treasuries excluding Strips	$548.02	33.8%	31.6%
Other*	$36.72	2.3%	
Total	**$1,622.77**		

* 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	4.2%	8.0%	21.2%
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%	18.7%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	15.2%
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	7,903
Total number of collateral allocations	13,248