Tri-Party Repo Statistics as of 03/11/2014

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$17.19	1.1%	44.1%
ABS Non Investment Grade	$23.15	1.5%	55.9%
Agency CMOs	$84.05	5.3%	40.7%
Agency Debentures & Strips	$73.45	4.7%	36.4%
Agency MBS	$483.07	30.7%	31.8%
CMO Private Label (Investment & Non Investment Grade)	$39.73	2.5%	49.8%
Corporates Investment Grade	$56.00	3.6%	25.1%
Corporates Non Investment Grade	$19.67	1.2%	34.4%
Equities	$141.08	9.0%	51.5%
Money Market	$18.85	1.2%	50.7%
US Treasuries Strips	$42.45	2.7%	44.4%
US Treasuries excluding Strips	$554.04	35.2%	32.9%
Other*	$21.38	1.4%	
Total	**$1,574.10**		

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

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	3.5%	5.0%	10.0%
ABS Non Investment Grade	5.0%	8.0%	25.0%
Agency CMOs	2.0%	3.0%	7.4%
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	4.7%	5.0%	8.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	13.3%
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	7,749
Total number of collateral allocations	13,418