Tri-Party Repo Statistics as of 11/12/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.50	1.2%	50.7%
ABS Non Investment Grade	$22.24	1.4%	54.1%
Agency CMOs	$74.04	4.5%	37.8%
Agency Debentures & Strips	$87.01	5.3%	36.3%
Agency MBS	$530.00	32.5%	30.9%
CMO Private Label (Investment & Non Investment Grade)	$40.86	2.5%	48.3%
Corporates Investment Grade	$46.08	2.8%	27.2%
Corporates Non Investment Grade	$20.50	1.3%	38.1%
Equities	$133.54	8.2%	47.3%
Money Market	$19.72	1.2%	50.5%
US Treasuries Strips	$44.35	2.7%	42.1%
US Treasuries excluding Strips	$572.09	35.1%	27.3%
Other*	$21.75	1.3%	
Total	**$1,631.68**		

* Other includes CDO, International, 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	5.0%	8.0%	25.0%
Agency CMOs	2.0%	3.0%	7.0%
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	3.0%	5.0%	8.0%
Corporates Non Investment Grade	2.0%	8.0%	17.5%
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	7,793
Total number of collateral allocations	13,196