Tri-Party Repo Statistics as of 10/09/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$16.70	1.0%	49.7%
ABS Non Investment Grade	$21.38	1.3%	57.2%
Agency CMOs	$77.92	4.8%	37.0%
Agency Debentures & Strips	$98.06	6.0%	30.5%
Agency MBS	$530.66	32.5%	32.4%
CMO Private Label (Investment & Non Investment Grade)	$39.19	2.4%	48.6%
Corporates Investment Grade	$46.27	2.8%	29.7%
Corporates Non Investment Grade	$19.49	1.2%	36.8%
Equities	$119.54	7.3%	47.2%
Money Market	$23.70	1.5%	52.8%
US Treasuries Strips	$40.83	2.5%	41.7%
US Treasuries excluding Strips	$574.56	35.2%	27.3%
Other*	$22.18	1.4%	
Total	**$1,630.49**		

* 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%	6.0%	13.0%
ABS Non Investment Grade	5.0%	8.0%	22.8%
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%	20.0%
Corporates Investment Grade	3.7%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	15.9%
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	7,792
Total number of collateral allocations	13,408