Tri-Party Repo Statistics as of 09/11/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$16.84	1.1%	54.0%
ABS Non Investment Grade	$21.05	1.3%	55.0%
Agency CMOs	$79.58	5.0%	37.9%
Agency Debentures & Strips	$83.78	5.3%	35.6%
Agency MBS	$535.45	33.9%	32.0%
CMO Private Label (Investment & Non Investment Grade)	$39.56	2.5%	50.3%
Corporates Investment Grade	$41.29	2.6%	30.0%
Corporates Non Investment Grade	$16.50	1.0%	35.5%
Equities	$113.56	7.2%	43.9%
Money Market	$16.77	1.1%	46.1%
US Treasuries Strips	$38.83	2.5%	44.4%
US Treasuries excluding Strips	$554.88	35.1%	29.6%
Other*	$21.33	1.4%	
Total	**$1,579.42**		

* 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%	21.6%
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	3.0%	5.0%	8.0%
Corporates Non Investment Grade	3.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	5.0%
US Treasuries Strips	0.0%	2.0%	2.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	7,615
Total number of collateral allocations	13,091