**Tri-Party Repo Statistics as of 04/09/2013**

| Asset Group | Collateral Value (billions) | Share of Total | Concentration of Top 3 Dealers |
|---|---|---|---|
| ABS Investment Grade | $19.85 | 1.1% | 49.3% |
| ABS Non Investment Grade | $20.42 | 1.1% | 51.0% |
| Agency CMOs | $97.82 | 5.5% | 35.4% |
| Agency Debentures & Strips | $96.53 | 5.4% | 36.8% |
| Agency MBS | $640.56 | 35.8% | 29.2% |
| CMO Private Label (Investment & Non Investment Grade) | $35.46 | 2.0% | 50.0% |
| Corporates Investment Grade | $47.99 | 2.7% | 28.5% |
| Corporates Non Investment Grade | $19.91 | 1.1% | 36.3% |
| Equities | $108.78 | 6.1% | 43.3% |
| Municipality Debt | $18.71 | 1.0% | 55.7% |
| US Treasuries Strips | $45.53 | 2.5% | 44.0% |
| US Treasuries excluding Strips | $609.73 | 34.1% | 31.1% |
| Other* | $25.65 | 1.4% | |
| **Total** | **$1,786.94** | | |

* Other includes CDO, International, Money Market, and Whole Loans

| Asset Group | Cash Investor Margin Levels | | |
|---|---|---|---|
| | **10th Percentile** | **Median** | **90th Percentile** |
| ABS Investment Grade | 4.0% | 5.0% | 10.0% |
| ABS Non Investment Grade | 2.0% | 8.0% | 25.0% |
| 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) | 5.0% | 8.0% | 20.0% |
| Corporates Investment Grade | 4.1% | 5.0% | 10.0% |
| Corporates Non Investment Grade | 2.0% | 8.0% | 16.5% |
| Equities | 5.0% | 8.0% | 15.0% |
| Municipality Debt | 0.0% | 5.0% | 10.0% |
| US Treasuries Strips | 2.0% | 2.0% | 2.0% |
| US Treasuries excluding Strips | 2.0% | 2.0% | 2.0% |
| | | | |

| | |
|---|---|
| Total number of individual repo deals | 8,180 |
| Total number of collateral allocations | 12,905 |