Tri-Party Repo Statistics as of 02/11/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$20.73	1.1%	50.6%
ABS Non Investment Grade	$19.45	1.1%	47.7%
Agency CMOs	$103.08	5.6%	40.5%
Agency Debentures & Strips	$99.46	5.4%	36.2%
Agency MBS	$706.08	38.2%	32.4%
CMO Private Label (Investment & Non Investment Grade)	$35.85	1.9%	49.8%
Corporates Investment Grade	$47.03	2.5%	29.1%
Corporates Non Investment Grade	$18.81	1.0%	38.8%
Equities	$110.66	6.0%	41.5%
US Treasuries Strips	$44.68	2.4%	42.6%
US Treasuries excluding Strips	$598.41	32.4%	30.2%
Other*	$42.66	2.3%	
Total	**$1,846.90**		

* Other includes CDO, International, Money Market, 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	2.0%	8.0%	19.2%
Agency CMOs	2.0%	3.0%	5.0%
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%	15.0%
Corporates Investment Grade	3.1%	5.0%	10.0%
Corporates Non Investment Grade	2.0%	8.0%	15.2%
Equities	5.0%	8.0%	15.0%
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	8,199
Total number of collateral allocations	12,831