Tri-Party Repo Statistics as of 06/11/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$19.43	1.1%	48.5%
ABS Non Investment Grade	$20.24	1.2%	52.1%
Agency CMOs	$87.13	5.0%	35.4%
Agency Debentures & Strips	$101.79	5.9%	31.4%
Agency MBS	$625.97	36.2%	29.6%
CMO Private Label (Investment & Non Investment Grade)	$42.70	2.5%	53.1%
Corporates Investment Grade	$50.03	2.9%	29.2%
Corporates Non Investment Grade	$21.12	1.2%	37.4%
Equities	$112.51	6.5%	42.7%
US Treasuries Strips	$48.07	2.8%	41.1%
US Treasuries excluding Strips	$561.93	32.5%	29.5%
Other*	$39.72	2.3%	
Total	**$1,730.63**		

* 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%	12.1%
ABS Non Investment Grade	2.2%	8.0%	24.4%
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%	18.8%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	15.6%
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	8,171
Total number of collateral allocations	13,259