Tri-Party Repo Statistics as of 03/11/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$21.30	1.2%	47.9%
ABS Non Investment Grade	$19.36	1.1%	48.9%
Agency CMOs	$99.51	5.4%	37.9%
Agency Debentures & Strips	$105.81	5.8%	37.5%
Agency MBS	$686.79	37.6%	31.7%
CMO Private Label (Investment & Non Investment Grade)	$34.83	1.9%	49.6%
Corporates Investment Grade	$46.60	2.5%	28.4%
Corporates Non Investment Grade	$19.29	1.1%	36.6%
Equities	$109.36	6.0%	44.9%
US Treasuries Strips	$43.53	2.4%	44.0%
US Treasuries excluding Strips	$596.24	32.6%	29.7%
Other*	$45.64	2.5%	
Total	**$1,828.27**		

* 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%	22.1%
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)	2.0%	8.0%	16.5%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	2.0%	8.0%	16.8%
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	8,340
Total number of collateral allocations	12,970