Tri-Party Repo Statistics as of 05/09/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$38.59	2.1%	45.5%
Agency CMOs	$89.16	4.9%	35.1%
Agency Debentures & Strips	$100.65	5.6%	32.8%
Agency MBS	$649.39	35.9%	28.9%
CMO Private Label (Investment & Non Investment Grade)	$37.90	2.1%	52.3%
Corporates Investment Grade	$48.93	2.7%	29.5%
Corporates Non Investment Grade	$18.65	1.0%	35.5%
Equities	$111.56	6.2%	42.7%
Municipality Debt	$18.69	1.0%	56.5%
US Treasuries Strips	$46.61	2.6%	41.0%
US Treasuries excluding Strips	$623.30	34.4%	27.1%
Other*	$26.67	1.5%	
Total	**$1,810.11**		

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

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	5.0%	7.0%	15.0%
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)	3.0%	8.0%	18.4%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	16.3%
Equities	5.0%	8.0%	15.0%
Municipality Debt	0.0%	5.0%	10.0%
US Treasuries Strips	2.0%	2.0%	2.2%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	8,420
Total number of collateral allocations	13,337