# Tri-Party Repo Statistics as of 1/11/2011

| Asset Group | Collateral Value (billions) | Share of Total | Concentration of Top 3 Dealers |
|---|---|---|---|
| ABS (Investment & Non Investment Grade) | $ 39.47 | 2.4% | 41.7% |
| Agency CMOs | $ 132.38 | 8.2% | 44.1% |
| Agency Debentures & Strips | $ 148.64 | 9.2% | 36.7% |
| Agency MBS | $ 465.59 | 28.7% | 38.7% |
| CMO Private Label Investment Grade | $ 21.12 | 1.3% | 48.3% |
| CMO Private Label Non Investment Grade | $ 18.03 | 1.1% | 54.8% |
| Corporates Investment Grade | $ 84.53 | 5.2% | 39.4% |
| Corporates Non Investment Grade | $ 32.83 | 2.0% | 51.6% |
| Equities | $ 76.03 | 4.7% | 56.0% |
| Money Market Instruments | $ 28.25 | 1.7% | 58.9% |
| US Treasuries excluding Strips | $ 510.50 | 31.5% | 46.3% |
| US Treasury Strips | $ 44.48 | 2.7% | 41.6% |
| Other* | $ 19.53 | 1.2% | |
| **Total** | **$ 1,621.37** | | |

* Other includes CDOs, International Securities, Municipality Debt, Trust Receipts and Whole Loans

| Asset Group | Cash Investor Margins Levels | | |
|---|---|---|---|
| | 10th Percentile | Median | 90th Percentile |
| ABS (Investment & Non Investment Grade) | 2.0% | 5.0% | 10.0% |
| Agency CMOs | 2.0% | 3.0% | 5.0% |
| Agency Debentures & Strips | 2.0% | 2.0% | 5.0% |
| Agency MBS | 2.0% | 2.0% | 3.0% |
| CMO Private Label Investment Grade | 3.0% | 5.0% | 10.0% |
| CMO Private Label Non Investment Grade | 2.0% | 5.0% | 10.0% |
| Corporates Investment Grade | 2.0% | 5.0% | 8.0% |
| Corporates Non Investment Grade | 2.3% | 8.0% | 10.0% |
| Equities | 5.0% | 8.0% | 20.0% |
| Money Market Instruments | 2.0% | 4.7% | 5.0% |
| US Treasuries excluding Strips | 2.0% | 2.0% | 2.0% |
| US Treasury Strips | 2.0% | 2.0% | 2.0% |
| | | | |

| | |
|---|---|
| Total number of individual repo deals | 6,359 |
| Total number of collateral allocations | 9,151 |