Tri-Party Repo Statistics as of 12/11/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$37.26	1.9%	44.6%
Agency CMOs	$105.27	5.4%	42.6%
Agency Debentures & Strips	$103.49	5.3%	38.8%
Agency MBS	$761.35	38.8%	29.2%
CMO Private Label (Investment & Non Investment Grade)	$33.80	1.7%	53.9%
Corporates (Investment & Non Investment Grade)	$67.02	3.4%	31.2%
Equities	$108.44	5.5%	41.7%
Money Market	$20.64	1.1%	61.7%
Municipality Debt	$19.86	1.0%	53.2%
US Treasuries Strips	$45.75	2.3%	44.7%
US Treasuries excluding Strips	$648.15	33.0%	28.7%
Other*	$10.10	0.5%	
Total	**$1,961.12**		

* Other includes CDO, International, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	2.0%	7.0%	15.0%
Agency CMOs	2.0%	3.0%	7.0%
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 & Non Investment Grade)	3.0%	5.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	5.0%
Municipality Debt	0.0%	5.0%	10.0%
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	8,564
Total number of collateral allocations	12,899