Tri-Party Repo Statistics as of 01/10/2013

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$37.48	2.0%	45.0%
Agency CMOs	$104.77	5.6%	40.7%
Agency Debentures & Strips	$87.56	4.7%	36.3%
Agency MBS	$707.45	37.9%	30.4%
CMO Private Label (Investment & Non Investment Grade)	$35.38	1.9%	51.3%
Corporates (Investment & Non Investment Grade)	$64.52	3.5%	29.8%
Equities	$106.11	5.7%	46.0%
Money Market	$19.46	1.0%	49.0%
US Treasuries Strips	$44.60	2.4%	43.6%
US Treasuries excluding Strips	$630.65	33.8%	30.0%
Other*	$29.52	1.6%	
Total	**$1,867.51**		

* Other includes CDO, International, Municipality Debt, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	**Median**	**90th Percentile**
ABS (Investment & Non Investment Grade)	3.0%	7.0%	15.0%
Agency CMOs	2.0%	3.0%	5.0%
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%	17.5%
Corporates (Investment & Non Investment Grade)	3.0%	5.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	3.0%	5.0%
US Treasuries Strips	2.0%	2.0%	2.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	8,366
Total number of collateral allocations	12,971