Tri-Party Repo Statistics as of 11/09/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$38.83	2.0%	43.6%
Agency CMOs	$109.03	5.6%	43.2%
Agency Debentures & Strips	$114.22	5.8%	35.5%
Agency MBS	$766.14	39.2%	29.8%
CMO Private Label (Investment & Non Investment Grade)	$34.85	1.8%	50.5%
Corporates (Investment & Non Investment Grade)	$65.25	3.3%	30.1%
Equities	$106.34	5.4%	39.1%
Money Market	$19.74	1.0%	58.3%
Municipality Debt	$20.30	1.0%	53.6%
US Treasuries Strips	$47.98	2.5%	46.5%
US Treasuries excluding Strips	$622.58	31.9%	28.5%
Other*	$8.72	0.4%	
Total	**$1,953.97**		

* Other includes CDO, International, Other, 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%	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)	2.0%	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	2.0%	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	8,358
Total number of collateral allocations	12,027