Tri-Party Repo Statistics as of 10/10/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$36.80	2.0%	43.2%
Agency CMOs	$111.91	6.0%	42.1%
Agency Debentures & Strips	$104.22	5.6%	35.9%
Agency MBS	$707.84	38.1%	29.8%
CMO Private Label (Investment & Non Investment Grade)	$32.63	1.8%	48.9%
Corporates (Investment & Non Investment Grade)	$60.98	3.3%	30.1%
Equities	$104.37	5.6%	42.6%
Money Market	$24.79	1.3%	64.5%
Municipality Debt	$19.31	1.0%	56.3%
US Treasuries Strips	$45.97	2.5%	41.9%
US Treasuries excluding Strips	$601.03	32.3%	32.7%
Other*	$9.16	0.5%	
Total	**$1,859.01**		

* Other includes CDO, International, 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%	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%	17.1%
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%	2.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	7,832
Total number of collateral allocations	11,167