Tri-Party Repo Statistics as of 09/12/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$20.94	1.1%	45.3%
ABS Non Investment Grade	$19.32	1.0%	45.3%
Agency CMOs	$109.20	5.8%	42.6%
Agency Debentures & Strips	$118.36	6.3%	40.2%
Agency MBS	$706.05	37.7%	29.6%
CMO Private Label (Investment & Non Investment Grade)	$32.15	1.7%	44.3%
Corporates (Investment & Non Investment Grade)	$57.63	3.1%	30.5%
Equities	$97.69	5.2%	37.2%
Money Market	$21.39	1.1%	57.0%
Municipality Debt	$20.65	1.1%	57.6%
US Treasuries Strips	$45.29	2.4%	43.8%
US Treasuries excluding Strips	$617.40	33.0%	32.9%
Other*	$7.15	0.4%	
Total	**$1,873.21**		

* Other includes, International, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	5.0%	6.0%	10.0%
ABS Non Investment Grade	2.0%	8.0%	20.6%
Agency CMOs	2.0%	3.0%	5.0%
Agency Debentures & Strips	0.0%	2.0%	4.0%
Agency MBS	2.0%	2.0%	3.0%
CMO Private Label (Investment & Non Investment Grade)	2.0%	7.0%	17.1%
Corporates (Investment & Non Investment Grade)	3.0%	5.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	4.1%	5.0%
Municipality Debt	2.0%	5.0%	10.0%
US Treasuries Strips	2.0%	2.0%	3.0%
US Treasuries excluding Strips	0.0%	2.0%	2.0%

Total number of individual repo deals	8,033
Total number of collateral allocations	11,309