Tri-Party Repo Statistics as of 08/09/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$34.58	1.9%	47.6%
Agency CMOs	$118.86	6.7%	44.9%
Agency Debentures & Strips	$109.38	6.1%	38.3%
Agency MBS	$686.00	38.5%	28.5%
CMO Private Label (Investment & Non Investment Grade)	$33.98	1.9%	44.2%
Corporates (Investment & Non Investment Grade)	$55.43	3.1%	30.8%
Equities	$82.66	4.6%	41.3%
Money Market	$20.92	1.2%	56.6%
Municipality Debt	$20.60	1.2%	56.7%
US Treasuries Strips	$46.08	2.6%	43.2%
US Treasuries excluding Strips	$565.50	31.7%	28.1%
Other*	$8.54	0.5%	
Total	**$1,782.55**		

* 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%	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%	7.0%	16.1%
Corporates (Investment & Non Investment Grade)	2.0%	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	7,250
Total number of collateral allocations	10,401