Tri-Party Repo Statistics as of 04/11/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$34.45	2.0%	41.5%
Agency CMOs	$119.94	7.0%	44.1%
Agency Debentures & Strips	$115.20	6.7%	38.2%
Agency MBS	$657.96	38.3%	29.3%
CMO Private Label (Investment & Non Investment Grade)	$37.65	2.2%	47.5%
Corporates Investment Grade	$53.68	3.1%	31.4%
Corporates Non Investment Grade	$20.01	1.2%	42.6%
Equities	$84.74	4.9%	45.7%
Money Market	$26.73	1.6%	59.9%
US Treasuries Strips	$44.52	2.6%	47.1%
US Treasuries excluding Strips	$502.86	29.2%	32.4%
Other*	$21.52	1.3%	
Total	**$1,719.26**		

* 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%	5.0%
Agency MBS	2.0%	2.0%	3.0%
CMO Private Label (Investment & Non Investment Grade)	2.0%	8.0%	15.0%
Corporates Investment Grade	2.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	17.6%
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	6,859
Total number of collateral allocations	10,001