Tri-Party Repo Statistics as of 12/09/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$39.28	2.3%	38.7%
Agency CMOs	$152.47	8.9%	39.8%
Agency Debentures & Strips	$124.06	7.3%	38.2%
Agency MBS	$626.53	36.7%	32.6%
CMO Private Label (Investment & Non Investment Grade)	$38.02	2.2%	43.5%
Corporates Investment Grade	$64.87	3.8%	37.5%
Corporates Non Investment Grade	$26.48	1.5%	52.3%
Equities	$66.18	3.9%	45.7%
Money Market	$24.70	1.4%	67.6%
US Treasuries Strips	$45.37	2.7%	52.3%
US Treasuries excluding Strips	$478.62	28.0%	27.2%
Other*	$22.66	1.3%	
Total	**$1,709.24**		

* 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%	6.0%	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)	3.0%	7.0%	15.0%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	5.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	3.0%	6.0%
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	6,759
Total number of collateral allocations	9,768