Tri-Party Repo Statistics as of 02/09/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$33.38	1.9%	41.2%
Agency CMOs	$135.29	7.8%	39.9%
Agency Debentures & Strips	$116.99	6.7%	34.3%
Agency MBS	$621.67	35.6%	30.8%
CMO Private Label (Investment & Non Investment Grade)	$36.81	2.1%	44.9%
Corporates Investment Grade	$54.27	3.1%	35.1%
Corporates Non Investment Grade	$24.41	1.4%	50.9%
Equities	$77.06	4.4%	45.6%
Money Market	$27.86	1.6%	61.5%
US Treasuries Strips	$43.57	2.5%	48.8%
US Treasuries excluding Strips	$553.10	31.7%	30.3%
Other*	$19.51	1.1%	
Total	**$1,743.91**		

* 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)	2.4%	7.0%	12.6%
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%	14.4%
Corporates Investment Grade	3.0%	5.0%	8.0%
Corporates Non Investment Grade	5.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	3.0%	5.0%
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	6,773
Total number of collateral allocations	9,848