Tri-Party Repo Statistics as of 01/11/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$34.61	2.1%	41.4%
Agency CMOs	$138.02	8.3%	41.7%
Agency Debentures & Strips	$122.11	7.3%	36.9%
Agency MBS	$576.16	34.6%	32.3%
CMO Private Label (Investment & Non Investment Grade)	$33.65	2.0%	40.7%
Corporates Investment Grade	$54.91	3.3%	40.4%
Corporates Non Investment Grade	$24.30	1.5%	53.1%
Equities	$69.32	4.2%	44.8%
Money Market	$24.16	1.5%	64.8%
US Treasuries Strips	$47.45	2.8%	52.8%
US Treasuries excluding Strips	$519.86	31.2%	29.5%
Other*	$21.68	1.3%	
Total	**$1,666.24**		

* 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%	7.0%	12.0%
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)	2.8%	8.0%	13.1%
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%	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	6,447
Total number of collateral allocations	9,457