Tri-Party Repo Statistics as of 07/11/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$34.16	1.9%	48.4%
Agency CMOs	$126.75	7.1%	44.6%
Agency Debentures & Strips	$112.21	6.3%	40.0%
Agency MBS	$690.00	38.9%	30.4%
CMO Private Label (Investment & Non Investment Grade)	$35.06	2.0%	48.1%
Corporates (Investment & Non Investment Grade)	$57.26	3.2%	30.6%
Equities	$82.38	4.6%	38.8%
Money Market	$23.79	1.3%	60.0%
Municipality Debt	$18.85	1.1%	56.3%
US Treasuries Strips	$48.43	2.7%	45.8%
US Treasuries excluding Strips	$540.44	30.4%	30.7%
Other*	$6.71	0.4%	
Total	**$1,776.04**		

* Other includes CDO, International, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	3.0%	5.0%	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%	8.0%	15.0%
Corporates (Investment & Non Investment Grade)	2.0%	5.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	6.0%
Municipality Debt	2.0%	5.0%	10.0%
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	7,027
Total number of collateral allocations	10,090