Tri-Party Repo Statistics as of 06/11/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$35.33	2.0%	45.5%
Agency CMOs	$126.04	7.0%	43.9%
Agency Debentures & Strips	$106.99	5.9%	36.6%
Agency MBS	$680.82	37.8%	30.9%
CMO Private Label (Investment & Non Investment Grade)	$34.13	1.9%	47.2%
Corporates (Investment & Non Investment Grade)	$63.81	3.5%	31.6%
Equities	$80.85	4.5%	39.8%
Money Market	$25.17	1.4%	60.8%
US Treasuries Strips	$47.17	2.6%	49.6%
US Treasuries excluding Strips	$578.24	32.1%	30.2%
Other*	$22.01	1.2%	
Total	**$1,800.57**		

* 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 & Non Investment Grade)	2.0%	5.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	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	7,104
Total number of collateral allocations	10,282