Tri-Party Repo Statistics as of 03/09/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$31.92	1.8%	43.9%
Agency CMOs	$130.05	7.4%	42.7%
Agency Debentures & Strips	$119.23	6.8%	37.4%
Agency MBS	$657.27	37.4%	32.8%
CMO Private Label (Investment & Non Investment Grade)	$37.46	2.1%	44.8%
Corporates Investment Grade	$54.23	3.1%	37.0%
Corporates Non Investment Grade	$23.79	1.4%	53.5%
Equities	$79.24	4.5%	40.9%
Money Market	$25.58	1.5%	61.5%
US Treasuries Strips	$43.27	2.5%	48.3%
US Treasuries excluding Strips	$535.42	30.4%	32.1%
Other*	$21.53	1.2%	
Total	**$1,758.98**		

* Other includes CDO, International, Municipality Debt, Other, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	3.0%	7.0%	14.9%
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 Grade	3.0%	5.0%	10.0%
Corporates Non Investment Grade	3.0%	8.0%	17.0%
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	6,967
Total number of collateral allocations	10,149