Tri-Party Repo Statistics as of 05/09/2012

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$35.95	2.1%	38.8%
Agency CMOs	$123.06	7.0%	44.8%
Agency Debentures & Strips	$105.13	6.0%	36.4%
Agency MBS	$665.21	37.9%	29.8%
CMO Private Label (Investment & Non Investment Grade)	$35.31	2.0%	45.3%
Corporates Investment Grade	$47.90	2.7%	30.4%
Corporates Non Investment Grade	$19.20	1.1%	41.8%
Equities	$87.25	5.0%	44.2%
Money Market	$25.22	1.4%	60.0%
US Treasuries Strips	$46.18	2.6%	48.0%
US Treasuries excluding Strips	$540.47	30.8%	32.3%
Other*	$22.80	1.3%	
Total	**$1,753.69**		

* Other includes International, Municipality Debt, and Whole Loans

Asset Group	Cash Investor Margin Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	3.0%	7.3%	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)	3.0%	8.0%	15.0%
Corporates Investment Grade	2.0%	5.0%	10.0%
Corporates Non Investment Grade	2.0%	7.0%	16.4%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	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	6,895
Total number of collateral allocations	10,065