Tri-Party Repo Statistics as of 4/11/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$ 25.24	1.6%	44.0%
ABS Non Investment Grade	$ 15.98	1.0%	46.7%
Agency CMOs	$ 129.82	8.4%	45.5%
Agency Debentures & Strips	$ 153.08	9.9%	37.2%
Agency MBS	$ 477.99	30.8%	35.4%
CMO Private Label Investment Grade	$ 17.53	1.1%	43.7%
CMO Private Label Non Investment Grade	$ 21.16	1.4%	57.9%
Corporates Investment Grade	$ 84.47	5.4%	42.1%
Corporates Non Investment Grade	$ 32.02	2.1%	43.4%
Equities	$ 87.41	5.6%	49.5%
Money Market	$ 31.69	2.0%	68.8%
US Treasuries excluding strips	$ 411.58	26.5%	43.5%
US Treasuries Strips	$ 45.76	2.9%	52.4%
Other	$ 18.01	1.2%	
Total	**$ 1,551.72**		

* Other includes CDOs, International Securities, Municipality Debt, and Whole Loans

Asset Group	Cash Investor Margins Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	2.0%	5.0%	10.0%
ABS Non Investment Grade	2.0%	5.5%	8.0%
Agency CMOs	2.0%	3.0%	5.0%
Agency Debentures & Strips	2.0%	2.0%	3.0%
Agency MBS	2.0%	2.0%	5.0%
CMO Private Label Investment Grade	3.0%	5.0%	10.0%
CMO Private Label Non Investment Grade	2.0%	5.0%	8.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non Investment Grade	2.0%	8.0%	11.2%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	5.0%
US Treasuries excluding Strips	1.1%	2.0%	2.0%
US Treasuries Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	6,254
Total number of collateral allocations	9,118