Tri-Party Repo Statistics as of 8/9/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment & Non Investment Grade	$ 35.87	2.2%	39.8%
Agency CMOs	$ 139.46	8.5%	39.5%
Agency Debentures & Strips	$ 136.39	8.4%	41.2%
Agency MBS	$ 552.85	33.9%	31.2%
CMO Private Label Investment & Non Investment Grade	$ 39.63	2.4%	47.3%
Corporates Investment Grade	$ 76.30	4.7%	37.9%
Corporates Non-Investment Grade	$ 33.91	2.1%	46.7%
Equities	$ 91.48	5.6%	45.3%
Money Market	$ 26.08	1.6%	66.4%
US Treasuries excluding Strips	$ 420.40	25.8%	39.7%
US Treasury Strips	$ 57.92	3.5%	54.0%
Other*	$ 21.90	1.3%	
Total	**$ 1,632.20**		

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

Asset Group	Cash Investor Margins Levels		
	10th Percentile	Median	90th Percentile
ABS Investment & Non Investment Grade	3.0%	5.0%	10.0%
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%	5.0%	10.0%
Corporates Investment Grade	2.0%	5.0%	10.0%
Corporates Non-Investment Grade	5.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	5.0%
US Treasuries excluding Strips	1.0%	2.0%	2.0%
US Treasuries Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	6,295
Total number of collateral allocations	9,424