Tri-Party Repo Statistics as of 08/10/2010

REVISED

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 36.9	2.2%	46.2%
Agency CMOs	$ 128.1	7.5%	45.9%
Agency Debentures & Strips	$ 171.9	10.1%	34.2%
Agency MBS	$ 471.2	27.7%	40.7%
CMO Private Label (Investment & Non Investment Grade)	$ 37.7	2.2%	49.0%
Corporates Investment Grade	$ 80.6	4.7%	39.2%
Corporates Non Investment Grade	$ 36.6	2.2%	55.4%
Equities	$ 62.6	3.7%	57.2%
Money Market Instruments	$ 30.6	1.8%	66.9%
US Treasuries excluding Strips	$ 580.7	34.1%	49.4%
US Treasury Strips	$ 50.9	3.0%	45.3%
Other*	$ 15.5	0.9%	
Total	**$ 1,703.4**		

* Other includes CDOs, International Securities, Municipality Debt, Trust Receipts, Whole Loans

Asset Group	Cash Investor Margins Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	2.0%	5.0%	8.0%
Agency CMOs	0.1%	3.0%	5.0%
Agency Debentures & Strips	2.0%	2.0%	4.2%
Agency MBS	2.0%	2.0%	4.0%
CMO Private Label (Investment & Non Investment Grade)	2.0%	5.0%	8.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non Investment Grade	5.0%	8.0%	11.9%
Equities	5.0%	8.0%	20.0%
Money Market Instruments	2.0%	3.0%	5.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
US Treasury Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	6,372
Total number of collateral allocations	8,286