Tri-Party Repo Statistics as of 12/09/2010

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 39.53	2.3%	45.3%
Agency CMOs	$ 126.45	7.4%	43.0%
Agency Debentures & Strips	$ 158.13	9.3%	41.0%
Agency MBS	$ 477.80	28.1%	41.6%
CMO Private Label Investment Grade	$ 20.52	1.2%	47.5%
CMO Private Label Non Investment Grade	$ 19.12	1.1%	54.3%
Corporates Investment Grade	$ 86.07	5.1%	39.9%
Corporates Non Investment Grade	$ 34.76	2.0%	53.3%
Equities	$ 76.85	4.5%	52.4%
Money Market Instruments	$ 23.56	1.4%	70.1%
US Treasuries excluding Strips	$ 562.08	33.1%	47.7%
US Treasury Strips	$ 54.10	3.2%	42.9%
Other*	$ 20.50	1.2%	
Total	**$ 1,699.48**		

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

Asset Group	Cash Investor Margins Levels		
	10th Percentile	Median	90th Percentile
ABS (Investment & Non Investment Grade)	2.0%	5.0%	10.0%
Agency CMOs	0.1%	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 Grade	5.0%	5.0%	10.0%
CMO Private Label Non Investment Grade	2.0%	5.0%	10.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non Investment Grade	2.0%	8.0%	15.0%
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	6,339
Total number of collateral allocations	9,166