Tri-Party Repo Statistics as of 2/09/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 39.75	2.4%	38.9%
Agency CMOs	$ 131.25	8.0%	44.2%
Agency Debentures & Strips	$ 150.60	9.2%	39.4%
Agency MBS	$ 495.24	30.2%	38.8%
CMO Private Label Investment Grade	$ 20.83	1.3%	48.6%
CMO Private Label Non Investment Grade	$ 21.25	1.3%	53.0%
Corporates Investment Grade	$ 86.17	5.3%	40.0%
Corporates Non-Investment Grade	$ 33.32	2.0%	49.8%
Equities	$ 79.56	4.8%	48.6%
Money Market	$ 28.45	1.7%	65.0%
US Treasuries excluding Strips	$ 491.03	29.9%	43.8%
US Treasury Strips	$ 46.02	2.8%	49.7%
Other*	$ 17.78	1.1%	
Total	**$ 1,641.25**		

* 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)	2.0%	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 Grade	3.0%	5.0%	10.0%
CMO Private Label Non Investment Grade	2.0%	8.0%	8.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non-Investment Grade	3.0%	8.0%	10.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	5.0%
US Treasuries excluding Strips	2.0%	2.0%	2.0%
US Treasuries Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	6,478
Total number of collateral allocations	9,474