Tri-Party Repo Statistics as of 7/12/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment & Non Investment Grade	$ 37.86	2.4%	37.8%
Agency CMOs	$ 143.86	9.0%	40.2%
Agency Debentures & Strips	$ 120.84	7.6%	37.3%
Agency MBS	$ 547.09	34.4%	33.4%
CMO Private Label Investment & Non Investment Grade	$ 38.20	2.4%	47.4%
Corporates Investment Grade	$ 76.35	4.8%	39.9%
Corporates Non-Investment Grade	$ 33.53	2.1%	42.3%
Equities	$ 90.38	5.7%	44.4%
Money Market	$ 22.85	1.4%	68.4%
US Treasuries excluding Strips	$ 408.25	25.7%	40.1%
US Treasury Strips	$ 51.73	3.3%	53.7%
Other*	$ 20.36	1.3%	
Total	**$ 1,591.29**		

* 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 & Non Investment Grade	3.0%	5.0%	10.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non-Investment Grade	5.0%	8.0%	15.0%
Equities	5.0%	7.0%	15.0%
Money Market	2.0%	5.0%	5.0%
US Treasuries excluding Strips	0.0%	2.0%	2.0%
US Treasuries Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	6,200
Total number of collateral allocations	9,029