Tri-Party Repo Statistics as of 07/12/2010

REVISED

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 38.36	2.3%	46%
Agency CMOs	$ 131.58	8.0%	50%
Agency Debentures & Strips	$ 170.39	10.3%	38%
Agency MBS	$ 443.83	26.8%	41%
CMO Private Label Investment Grade	$ 20.38	1.2%	52%
CMO Private Label Non Investment Grade	$ 17.89	1.1%	52%
Corporates Investment Grade	$ 76.65	4.6%	41%
Corporates Non Investment Grade	$ 33.34	2.0%	50%
Equities	$ 65.54	4.0%	58%
Money Market Instruments	$ 28.09	1.7%	70%
US Treasuries excluding Strips	$ 564.59	34.1%	48%
US Treasury Strips	$ 47.13	2.8%	46%
Other*	$ 17.28	1.0%	
Total	**$ 1,655.06**		

* 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	2.0%	3.0%	5.0%
Agency Debentures & Strips	2.0%	2.0%	4.0%
Agency MBS	2.0%	2.0%	4.0%
CMO Private Label Investment Grade	3.0%	5.0%	6.4%
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	2.0%	8.0%	15.0%
Equities	5.0%	7.0%	19.8%
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	5,901
Total number of collateral allocations	8,561