Tri-Party Repo Statistics as of 6/9/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 40.46	2.4%	39.9%
Agency CMOs	$ 138.21	8.3%	43.4%
Agency Debentures & Strips	$ 153.57	9.3%	40.6%
Agency MBS	$ 532.02	32.1%	33.2%
CMO Private Label Investment Grade	$ 18.67	1.1%	45.3%
CMO Private Label Non Investment Grade	$ 23.26	1.4%	53.3%
Corporates Investment Grade	$ 82.25	5.0%	41.5%
Corporates Non-Investment Grade	$ 34.24	2.1%	43.1%
Equities	$ 89.19	5.4%	45.0%
Money Market	$ 25.28	1.5%	60.5%
US Treasuries excluding Strips	$ 447.73	27.0%	44.8%
US Treasury Strips	$ 53.45	3.2%	53.4%
Other*	$ 20.25	1.2%	
Total	**$ 1,658.59**		

* 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%	4.0%
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	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	6,483
Total number of collateral allocations	9,270