Tri-Party Repo Statistics as of 06/09/2010

REVISED

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 37.3	2.3%	47%
Agency CMOs	$ 140.0	8.7%	51%
Agency Debentures & Strips	$ 163.7	10.2%	37%
Agency MBS	$ 470.3	29.3%	42%
CMO Private Label Investment Grade	$ 22.6	1.4%	52%
CMO Private Label Non Investment Grade	$ 18.6	1.2%	47%
Corporates Investment Grade	$ 78.7	4.9%	42%
Corporates Non Investment Grade	$ 33.1	2.1%	50%
Equities	$ 64.6	4.0%	57%
Money Market Instruments	$ 22.8	1.4%	74%
US Treasuries excluding Strips	$ 487.4	30.3%	42%
US Treasury Strips	$ 46.3	2.9%	44%
Other*	$ 20.6	1.3%	
Total	**$ 1,606.1**		

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

Asset Group	Cash Investor Margin 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%	5.0%
Agency MBS	2.0%	2.0%	3.0%
CMO Private Label Investment Grade	4.9%	5.0%	6.0%
CMO Private Label Non Investment Grade	0.0%	8.0%	8.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non Investment Grade	5.0%	8.0%	15.0%
Equities	5.0%	7.0%	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	5,795
Total number of collateral allocations	8,471