Tri-Party Repo Statistics as of 3/09/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 39.60	2.4%	37.9%
Agency CMOs	$ 128.58	7.8%	46.4%
Agency Debentures & Strips	$ 161.49	9.8%	39.8%
Agency MBS	$ 524.37	31.9%	37.7%
CMO Private Label Investment Grade	$ 19.49	1.2%	44.9%
CMO Private Label Non Investment Grade	$ 23.04	1.4%	54.1%
Corporates Investment Grade	$ 86.14	5.2%	39.7%
Corporates Non-Investment Grade	$ 32.07	2.0%	46.8%
Equities	$ 85.14	5.2%	47.4%
Money Market	$ 30.00	1.8%	66.8%
US Treasuries excluding Strips	$ 451.86	27.5%	42.9%
US Treasury Strips	$ 43.64	2.7%	53.1%
Other*	$ 18.98	1.2%	
Total	**$ 1,644.39**		

* 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	3.6%	5.0%	10.0%
CMO Private Label Non Investment Grade	2.0%	5.0%	8.8%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non-Investment Grade	3.0%	8.0%	12.0%
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	6,603
Total number of collateral allocations	9,573