Tri-Party Repo Statistics as of 5/10/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment Grade	$ 24.92	1.5%	40.4%
ABS Non Investment Grade	$ 15.56	1.0%	44.8%
Agency CMOs	$ 134.23	8.2%	44.0%
Agency Debentures & Strips	$ 159.98	9.8%	38.3%
Agency MBS	$ 508.30	31.2%	33.5%
CMO Private Label Investment Grade	$ 19.30	1.2%	43.6%
CMO Private Label Non Investment Grade	$ 22.61	1.4%	56.1%
Corporates Investment Grade	$ 81.61	5.0%	40.4%
Corporates Non-Investment Grade	$ 33.39	2.1%	44.6%
Equities	$ 93.39	5.7%	43.7%
Money Market	$ 25.71	1.6%	63.8%
US Treasuries excluding Strips	$ 441.21	27.1%	44.3%
US Treasury Strips	$ 49.21	3.0%	50.8%
Other*	$ 18.62	1.1%	
Total	**$ 1,628.04**		

* Other includes CDOs, International Securities, Municipality Debt, and Whole Loans

Asset Group	Cash Investor Margins Levels		
	10th Percentile	Median	90th Percentile
ABS Investment Grade	3.0%	5.0%	10.0%
ABS Non Investment Grade	2.0%	5.0%	10.0%
Agency CMOs	0.4%	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	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%	13.9%
Equities	5.0%	7.5%	15.0%
Money Market	2.0%	5.0%	5.0%
US Treasuries excluding Strips	1.0%	2.0%	2.0%
US Treasuries Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	6,320
Total number of collateral allocations	9,194