Tri-Party Repo Statistics as of 05/11/2010

REVISED

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 38.8	2.3%	48.1%
Agency CMOs	$ 131.9	7.9%	46.1%
Agency Debentures & Strips	$ 166.9	10.0%	38.4%
Agency MBS	$ 509.3	30.5%	47.2%
CMO Private Label Investment Grade	$ 22.8	1.4%	53.6%
CMO Private Label Non Investment Grade	$ 19.2	1.2%	43.2%
Corporates Investment Grade	$ 83.4	5.0%	39.9%
Corporates Non Investment Grade	$ 37.8	2.3%	52.4%
Equities	$ 78.3	4.7%	60.4%
Money Market Instruments	$ 29.3	1.8%	70.3%
US Treasuries excluding Strips	$ 488.5	29.3%	42.3%
US Treasury Strips	$ 43.3	2.6%	49.2%
Other*	$ 18.8	1.1%	
Total	**$ 1,668.4**		

* 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)	0.0%	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	2.0%	5.0%	7.0%
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%	8.0%	20.0%
Money Market Instruments	2.0%	4.0%	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	5,702
Total number of collateral allocations	8,130