Tri-Party Repo Statistics as of 11/09/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment & Non Investment Grade	$ 36.97	2.1%	39.4%
Agency CMOs	$ 145.30	8.4%	40.7%
Agency Debentures & Strips	$ 118.93	6.9%	45.9%
Agency MBS	$ 609.72	35.3%	33.0%
CMO Private Label Investment & Non Investment Grade	$ 38.85	2.3%	46.3%
Corporates Investment Grade	$ 64.06	3.7%	36.3%
Corporates Non-Investment Grade	$ 27.01	1.6%	51.7%
Equities	$ 72.07	4.2%	44.9%
Money Market	$ 25.33	1.5%	68.3%
US Treasuries excluding Strips	$ 518.20	30.0%	30.5%
US Treasury Strips	$ 46.83	2.7%	52.5%
Other*	$ 22.06	1.3%	
Total	**$ 1,725.34**		

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

Asset Group	Cash Investor Margins Levels		
	10th Percentile	Median	90th Percentile
ABS Investment & Non Investment Grade	3.0%	5.0%	15.0%
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 & Non Investment Grade	3.0%	8.0%	10.7%
Corporates Investment Grade	3.0%	5.0%	10.0%
Corporates Non-Investment Grade	5.0%	8.0%	15.0%
Equities	5.0%	8.0%	15.0%
Money Market	2.0%	5.0%	5.1%
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	6,579
Total number of collateral allocations	9,612