Tri-Party Repo Statistics as of 11/09/2010

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 37.89	2.2%	42.1%
Agency CMOs	$ 127.06	7.3%	40.8%
Agency Debentures & Strips	$ 167.77	9.6%	44.2%
Agency MBS	$ 494.07	28.4%	41.8%
CMO Private Label Investment Grade	$ 21.90	1.3%	44.8%
CMO Private Label Non Investment Grade	$ 16.71	1.0%	56.7%
Corporates Investment Grade	$ 88.21	5.1%	41.3%
Corporates Non Investment Grade	$ 34.94	2.0%	56.0%
Equities	$ 71.08	4.1%	53.9%
Money Market Instruments	$ 26.22	1.5%	66.8%
US Treasuries excluding Strips	$ 581.05	33.4%	49.9%
US Treasury Strips	$ 54.28	3.1%	44.0%
Other*	$ 17.48	1.0%	
Total	**$ 1,738.66**		

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

Asset Group	Cash Investor Margins 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	3.0%	5.0%	8.0%
CMO Private Label Non Investment Grade	2.0%	8.0%	8.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non Investment Grade	2.0%	8.0%	15.0%
Equities	5.0%	7.1%	15.0%
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	6,264
Total number of collateral allocations	8,909