Tri-Party Repo Statistics as of 10/12/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment & Non Investment Grade	$ 38.11	2.3%	39.2%
Agency CMOs	$ 140.36	8.4%	40.9%
Agency Debentures & Strips	$ 134.23	8.1%	41.1%
Agency MBS	$ 586.89	35.3%	33.5%
CMO Private Label Investment & Non Investment Grade	$ 37.91	2.3%	41.9%
Corporates Investment Grade	$ 67.28	4.0%	37.6%
Corporates Non-Investment Grade	$ 30.25	1.8%	53.5%
Equities	$ 71.35	4.3%	44.1%
Money Market	$ 22.29	1.3%	64.4%
US Treasuries excluding Strips	$ 462.63	27.8%	34.4%
US Treasury Strips	$ 51.12	3.1%	50.6%
Other*	$ 21.57	1.3%	
Total	**$ 1,663.98**		

*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%	12.0%
Agency CMOs	2.0%	3.0%	5.0%
Agency Debentures & Strips	2.0%	2.0%	4.0%
Agency MBS	2.0%	2.0%	3.0%
CMO Private Label Investment & Non Investment Grade	3.0%	5.0%	14.6%
Corporates Investment Grade	2.0%	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%	6.0%
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	6,390
Total number of collateral allocations	9,585