Tri-Party Repo Statistics as of 10/12/2010

REVISED

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 38.81	2.3%	43%
Agency CMOs	$ 130.35	7.8%	40%
Agency Debentures & Strips	$ 164.84	9.8%	43%
Agency MBS	$ 463.66	27.6%	40%
CMO Private Label Investment Grade	$ 22.19	1.3%	49%
CMO Private Label Non Investment Grade	$ 16.03	1.0%	62%
Corporates Investment Grade	$ 85.76	5.1%	41%
Corporates Non Investment Grade	$ 33.54	2.0%	55%
Equities	$ 61.60	3.7%	53%
Money Market	$ 26.06	1.6%	72%
US Treasuries excluding Strips	$ 565.77	33.7%	50%
US Treasury Strips	$ 55.53	3.3%	44%
Other*	$ 15.64	0.9%	
Total	**$ 1,679.80**		

* 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%	4.0%
CMO Private Label Investment Grade	3.9%	5.0%	8.0%
CMO Private Label Non Investment Grade	2.0%	8.0%	9.0%
Corporates Investment Grade	2.0%	5.0%	8.0%
Corporates Non Investment Grade	3.8%	8.0%	15.0%
Equities	5.0%	8.0%	20.0%
Money Market	2.0%	5.0%	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	5,979
Total number of collateral allocations	8,640