Tri-Party Repo Statistics as of 09/10/2010

REVISED

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS (Investment & Non Investment Grade)	$ 38.11	2.2%	45.5%
Agency CMOs	$ 127.36	7.3%	42.6%
Agency Debentures & Strips	$ 185.34	10.6%	37.0%
Agency MBS	$ 495.85	28.5%	39.2%
CMO Private Label Investment Grade	$ 21.01	1.2%	50.0%
CMO Private Label Non Investment Grade	$ 17.59	1.0%	60.0%
Corporates Investment Grade	$ 82.22	4.7%	40.2%
Corporates Non Investment Grade	$ 35.41	2.0%	54.1%
Equities	$ 60.57	3.5%	55.1%
Money Market	$ 23.88	1.4%	67.8%
US Treasuries excluding Strips	$ 583.00	33.5%	48.8%
US Treasury Strips	$ 54.73	3.1%	44.4%
Other*	$ 15.46	0.9%	
Total	$ 1,740.54		

*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	5.0%	5.0%	7.3%
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	5.0%	8.0%	15.0%
Equities	5.0%	8.0%	20.0%
Money Market	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	6,152
Total number of collateral allocations	8,956