Tri-Party Repo Statistics as of 9/12/2011

Asset Group	Collateral Value (billions)	Share of Total	Concentration of Top 3 Dealers
ABS Investment & Non Investment Grade	$ 35.63	2.1%	37.6%
Agency CMOs	$ 138.08	8.3%	41.9%
Agency Debentures & Strips	$ 142.49	8.5%	38.8%
Agency MBS	$ 568.75	34.0%	32.9%
CMO Private Label Investment & Non Investment Grade	$ 36.18	2.2%	46.8%
Corporates Investment Grade	$ 72.68	4.3%	41.0%
Corporates Non-Investment Grade	$ 30.90	1.8%	50.1%
Equities	$ 72.71	4.3%	46.2%
Money Market	$ 23.81	1.4%	64.3%
US Treasuries excluding Strips	$ 476.00	28.5%	41.5%
US Treasury Strips	$ 54.82	3.3%	55.5%
Other*	$ 20.11	1.2%	
Total	**$ 1,672.10**		

* 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%	10.0%
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	2.4%	5.0%	10.0%
Corporates Investment Grade	2.0%	5.0%	10.0%
Corporates Non-Investment Grade	4.5%	8.0%	15.0%
Equities	5.0%	7.5%	15.0%
Money Market	2.0%	3.4%	5.0%
US Treasuries excluding Strips	1.0%	2.0%	2.0%
US Treasuries Strips	2.0%	2.0%	2.0%

Total number of individual repo deals	6,489
Total number of collateral allocations	9,466