

Cumulative Dealer Scorecard (March 2011 - July 2011)

Total Current Face:		\$43,656,774,314	Total Number of Trades:		198
Dealer	Rank	Purchased (%)¹	Dealer	Purchased & Covered (# of trades)^{2,3}	
JPMorgan	1	21.4%	JPMorgan	69	
Bank of America	2	10.7%	Bank of America	31	
Barclays Capital	3	9.3%	Barclays Capital	36	
Credit Suisse	4	8.8%	Credit Suisse	36	
Citigroup	5	8.5%	Citigroup	45	
Royal Bank of Canada	6	6.8%	Royal Bank of Canada	28	
Deutsche Bank	7	6.1%	Deutsche Bank	31	
Goldman Sachs	8	5.2%	Goldman Sachs	31	
Morgan Stanley	9	4.6%	Morgan Stanley	22	
Nomura Securities	10	4.5%	Nomura Securities	17	
BNP Paribas	11	4.4%	BNP Paribas	30	
UBS Securities	12	4.2%	UBS Securities	20	
Royal Bank of Scotland	13	2.5%	Royal Bank of Scotland	8	
Jefferies	14	1.3%	Jefferies	7	
Wells Fargo	15	1.0%	Wells Fargo	4	
Mizuho Securities	16	0.6%	Mizuho Securities	2	
First Tennessee	17	0.1%	First Tennessee	2	
Castle Oak Securities	18	0.1%	Castle Oak Securities	3	
Amherst Securities	19	0.0%	Amherst Securities	1	
Cabrera Capital	19	0.0%	Cabrera Capital	0	
Cantor Fitzgerald	19	0.0%	Cantor Fitzgerald	2	
Loop Capital Markets	19	0.0%	Loop Capital Markets	0	
MF Global	19	0.0%	MF Global	1	
R.W. Baird	19	0.0%	R.W. Baird	0	
Stephens	19	0.0%	Stephens	2	
Vining Sparks	19	0.0%	Vining Sparks	0	
		100.0%		428	

¹dealer purchased / total sales in current face

²covered - closest to the winning bid; second best bid

³total purchased & covered may exceed two times the total number of trades if multiple dealers tie for cover

Monthly Dealer Scorecard (July 2011)

Total Current Face:		\$9,990,142,861	Total Number of Trades:		39
Dealer	Rank	Purchased (%)¹	Dealer	Purchased & Covered (# of trades)^{2,3}	
Bank of America	1	22.7%	Bank of America	11	
JPMorgan	2	16.1%	JPMorgan	18	
Deutsche Bank	3	14.5%	Deutsche Bank	7	
Barclays Capital	4	8.7%	Barclays Capital	8	
Goldman Sachs	5	8.3%	Goldman Sachs	6	
Royal Bank of Scotland	6	8.0%	Royal Bank of Scotland	5	
Credit Suisse	7	5.1%	Credit Suisse	7	
Citigroup	8	5.0%	Citigroup	5	
Royal Bank of Canada	9	3.0%	Royal Bank of Canada	4	
Nomura Securities	10	2.5%	Nomura Securities	1	
Wells Fargo	11	2.3%	Wells Fargo	1	
Jefferies	12	2.3%	Jefferies	1	
UBS Securities	13	1.5%	UBS Securities	2	
Amherst Securities	14	0.0%	Amherst Securities	1	
BNP Paribas	14	0.0%	BNP Paribas	1	
Cabrera Capital	14	0.0%	Cabrera Capital	0	
Cantor Fitzgerald	14	0.0%	Cantor Fitzgerald	0	
Castle Oak Securities	14	0.0%	Castle Oak Securities	0	
First Tennessee	14	0.0%	First Tennessee	0	
Loop Capital Markets	14	0.0%	Loop Capital Markets	0	
MF Global	14	0.0%	MF Global	0	
Mizuho Securities	14	0.0%	Mizuho Securities	0	
Morgan Stanley	14	0.0%	Morgan Stanley	1	
R.W. Baird	14	0.0%	R.W. Baird	0	
Stephens	14	0.0%	Stephens	0	
Vining Sparks	14	0.0%	Vining Sparks	0	
		100.0%		79	

¹dealer purchased / total sales in current face

²covered - closest to the winning bid; second best bid

³total purchased & covered may exceed two times the total number of trades if multiple dealers tie for cover