

Cumulative Dealer Scorecard (March 2011 - May 2011)

Total Current Face:		\$23,676,952,630	Total Number of Trades:		118
Dealer	Rank	Purchased (%)¹	Dealer	Purchased & Covered (# of trades)^{2,3}	
JPMorgan	1	17.8%	JPMorgan	34	
Credit Suisse	2	11.8%	Credit Suisse	26	
Barclays Capital	3	10.0%	Barclays Capital	24	
Royal Bank of Canada	4	10.0%	Royal Bank of Canada	20	
Citigroup	5	9.8%	Citigroup	28	
Morgan Stanley	6	8.5%	Morgan Stanley	21	
Nomura Securities	7	6.3%	Nomura Securities	13	
Goldman Sachs	8	5.6%	Goldman Sachs	22	
BNP Paribas	9	5.4%	BNP Paribas	23	
Bank of America	10	4.1%	Bank of America	9	
UBS Securities	11	4.0%	UBS Securities	11	
Deutsche Bank	12	3.3%	Deutsche Bank	17	
Mizuho Securities	13	1.1%	Mizuho Securities	2	
Wells Fargo	14	0.9%	Wells Fargo	3	
Jefferies	15	0.6%	Jefferies	4	
Royal Bank of Scotland	16	0.5%	Royal Bank of Scotland	2	
First Tennessee	17	0.2%	First Tennessee	2	
Castle Oak Securities	18	0.1%	Castle Oak Securities	1	
Amherst Securities	19	0.0%	Amherst Securities	0	
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%		267	

¹dealer purchased / total sales in current face

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

³total purchased & covered will exceed two times the total number of trades because on some transactions multiple dealers were tied for cover

Monthly Dealer Scorecard (May 2011)

Total Current Face:		\$9,988,665,182	Total Number of Trades:		50
Dealer	Rank	Purchased (%)¹	Dealer	Purchased & Covered (# of trades)^{2,3}	
JPMorgan	1	20.4%	JPMorgan	18	
Credit Suisse	2	18.2%	Credit Suisse	14	
Royal Bank of Canada	3	16.7%	Royal Bank of Canada	13	
Citigroup	4	12.4%	Citigroup	15	
BNP Paribas	5	8.0%	BNP Paribas	13	
Bank of America	6	5.0%	Bank of America	6	
Goldman Sachs	7	3.6%	Goldman Sachs	6	
Mizuho Securities	8	2.5%	Mizuho Securities	2	
Nomura Securities	9	2.0%	Nomura Securities	3	
Barclays Capital	10	2.0%	Barclays Capital	4	
Deutsche Bank	11	2.0%	Deutsche Bank	6	
Morgan Stanley	12	2.0%	Morgan Stanley	4	
UBS Securities	13	2.0%	UBS Securities	4	
Jefferies	14	1.5%	Jefferies	2	
Royal Bank of Scotland	15	1.3%	Royal Bank of Scotland	2	
Castle Oak Securities	16	0.3%	Castle Oak Securities	1	
First Tennessee	17	0.2%	First Tennessee	1	
Amherst Securities	18	0.0%	Amherst Securities	0	
Cabrera Capital	18	0.0%	Cabrera Capital	0	
Cantor Fitzgerald	18	0.0%	Cantor Fitzgerald	1	
Loop Capital Markets	18	0.0%	Loop Capital Markets	0	
MF Global	18	0.0%	MF Global	0	
R.W. Baird	18	0.0%	R.W. Baird	0	
Stephens	18	0.0%	Stephens	0	
Vining Sparks	18	0.0%	Vining Sparks	0	
Wells Fargo	18	0.0%	Wells Fargo	2	
		100.0%		117	

¹dealer purchased / total sales in current face

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

³total purchased & covered will exceed two times the total number of trades because on some transactions multiple dealers were tied for cover