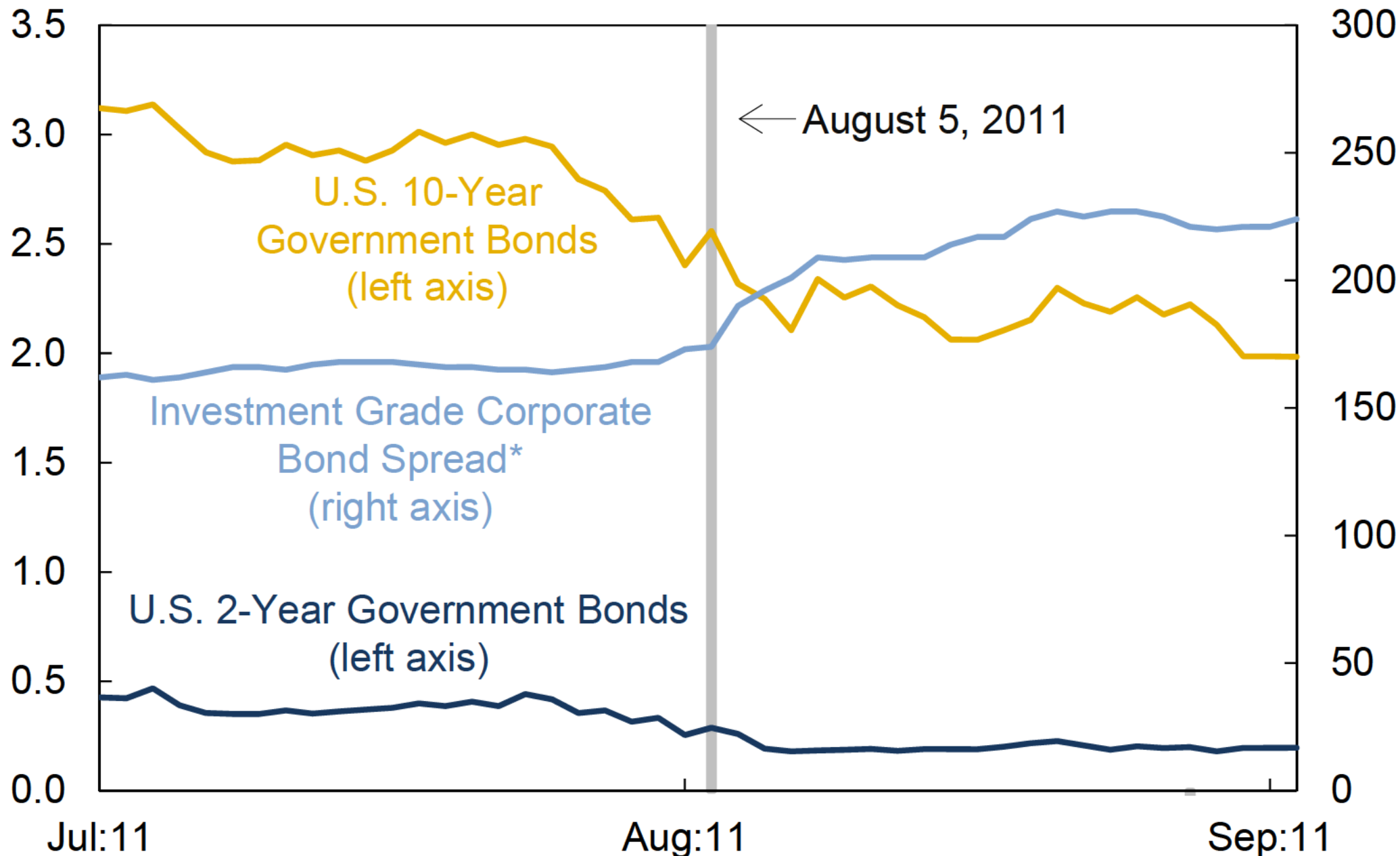


A.1 S&P Downgrade of U.S. Debt: Flight to Quality

Percentage Yield

5-Jul-2011 to 6-Sep-2011

Basis Points



Source: Bloomberg, Haver Analytics

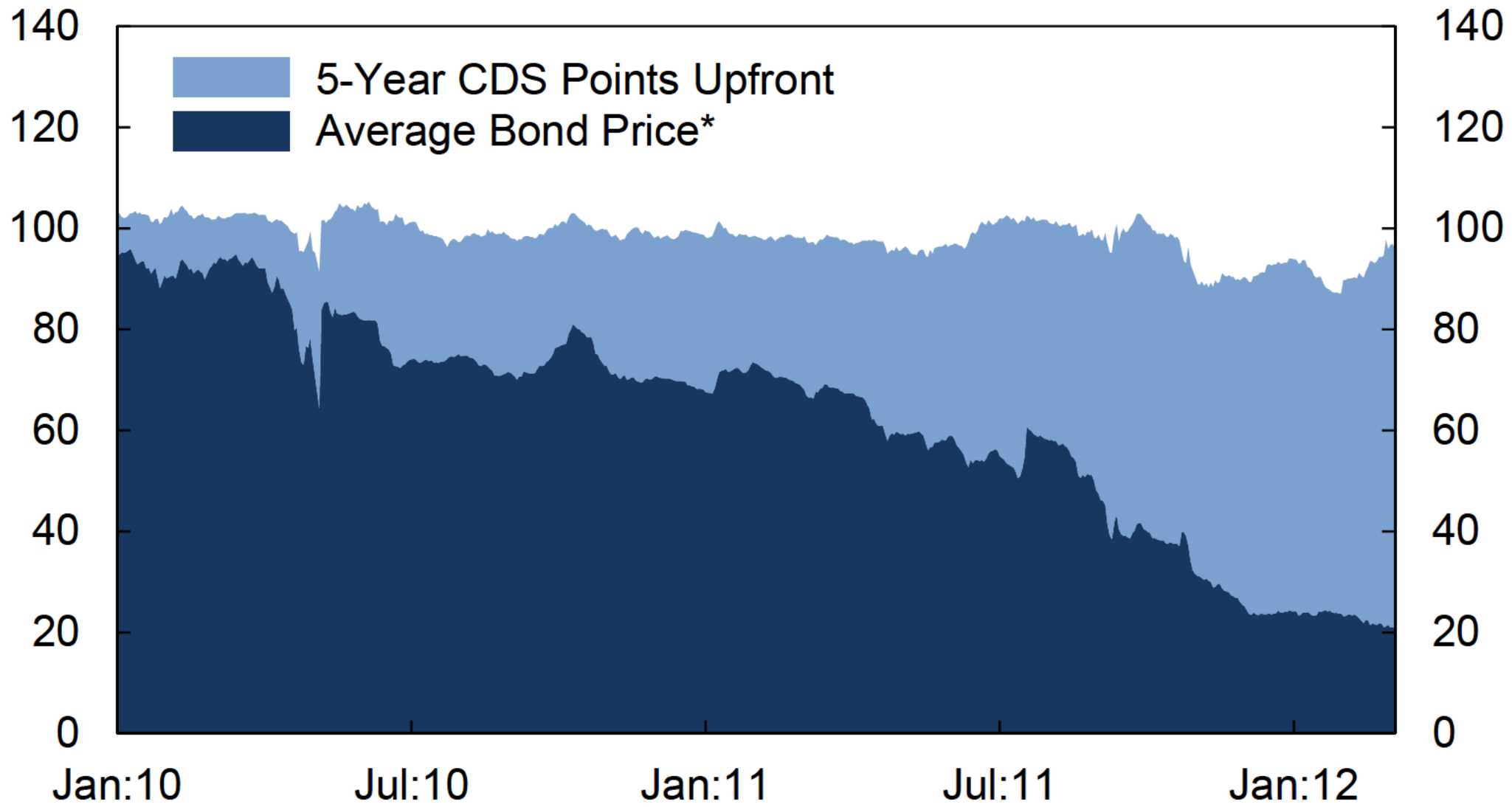
*Note: Spread to Treasuries.

B.1 Greece: Average Bond Price and CDS

Percent of Par

End Date: 8-Mar-2012

Percent of Par

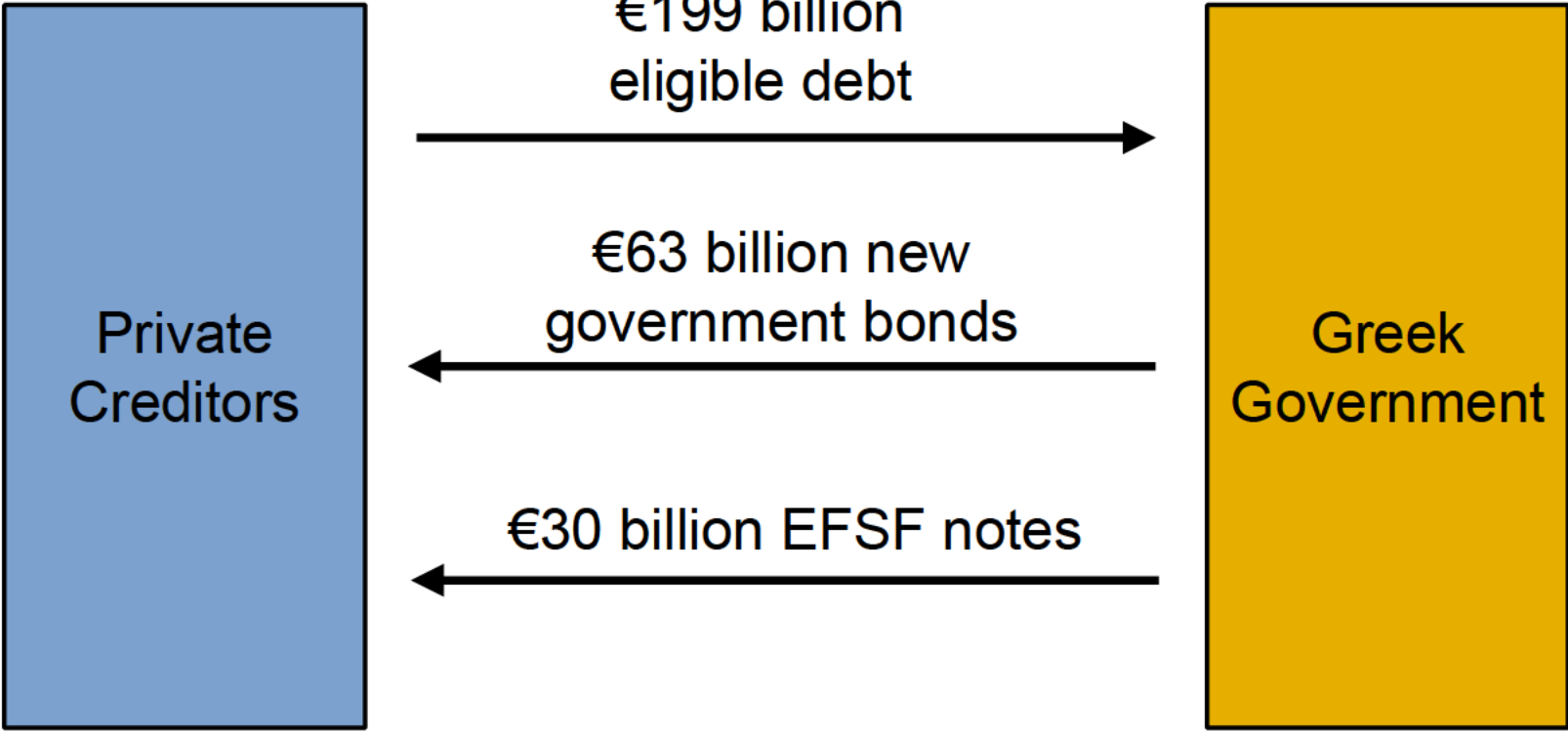


Stacked chart: points upfront plus price sum to approximately 100.

*Unweighted average, constructed hybrid of pre- and post-exchange bonds.

Source: Bloomberg, Markit

B.2 Greece: Debt Exchange



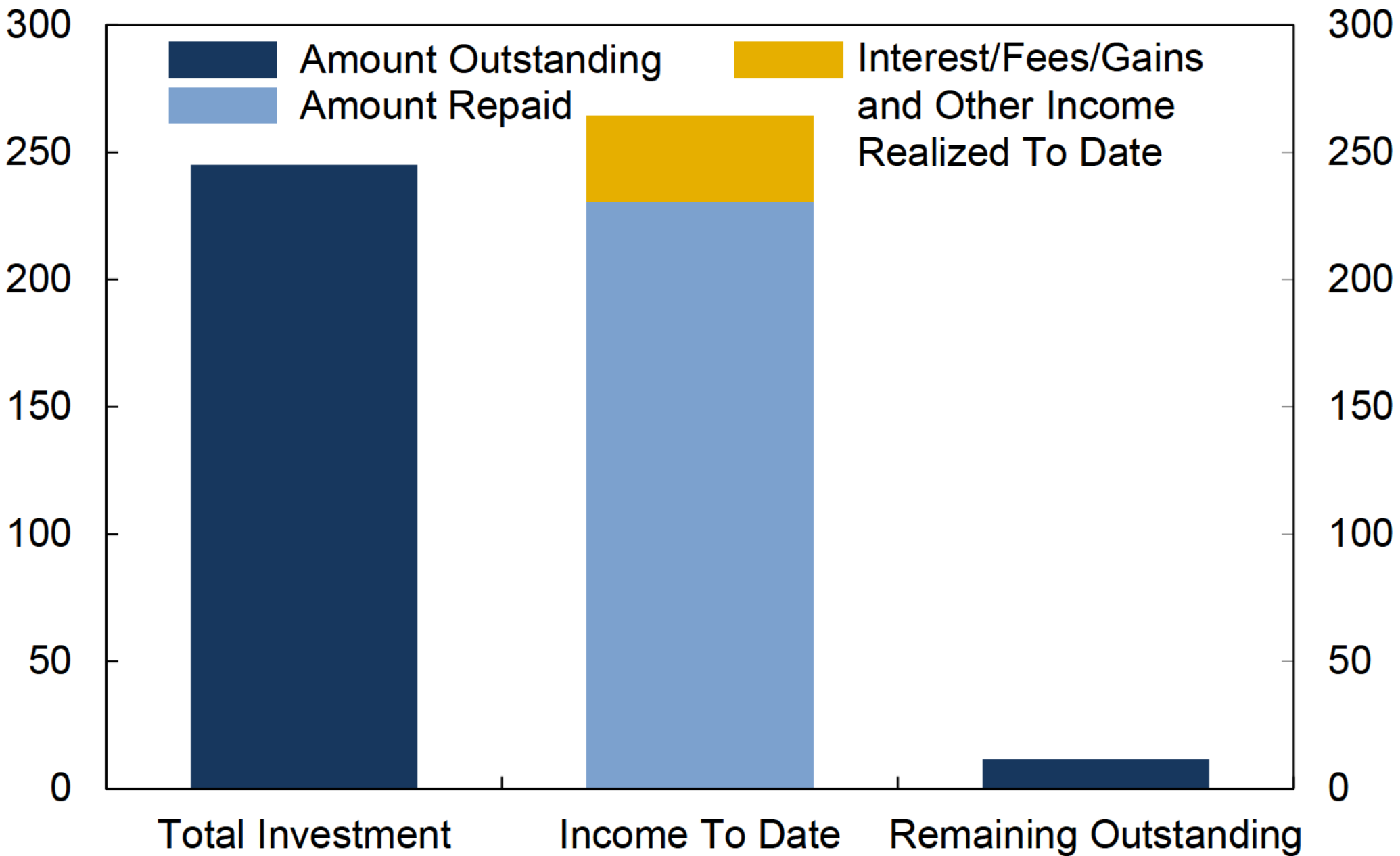
Source: Greek Public Debt Management Agency, FRBNY calculations

E.1 TARP Bank Support Program Status

Billions of US\$

As Of: 29-Jun-2012

Billions of US\$



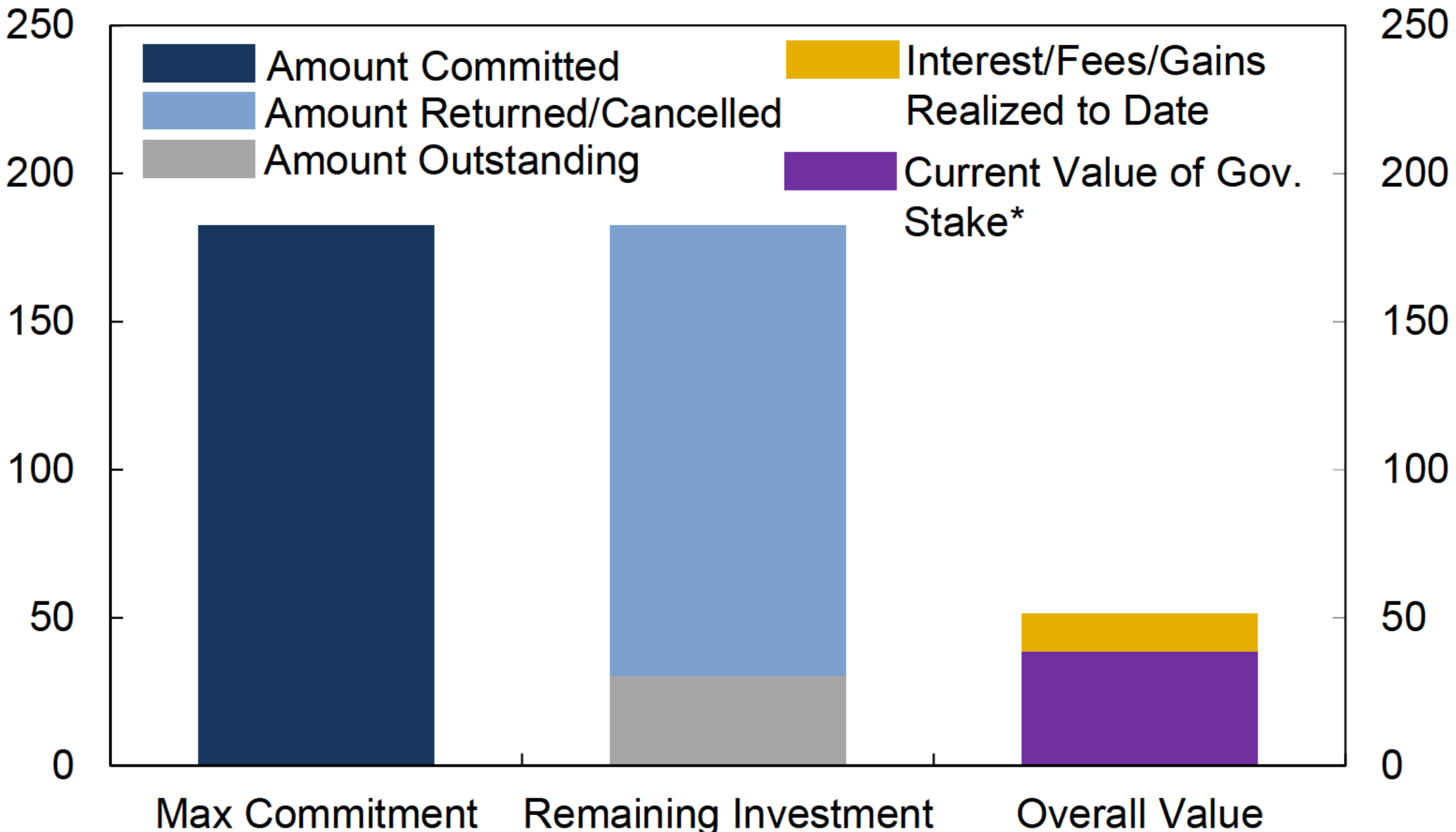
Source: U.S. Department of Treasury

E.2 AIG Investments Committed and Returned

Billions of US\$

As Of: 29-Jun-2012

Billions of US\$



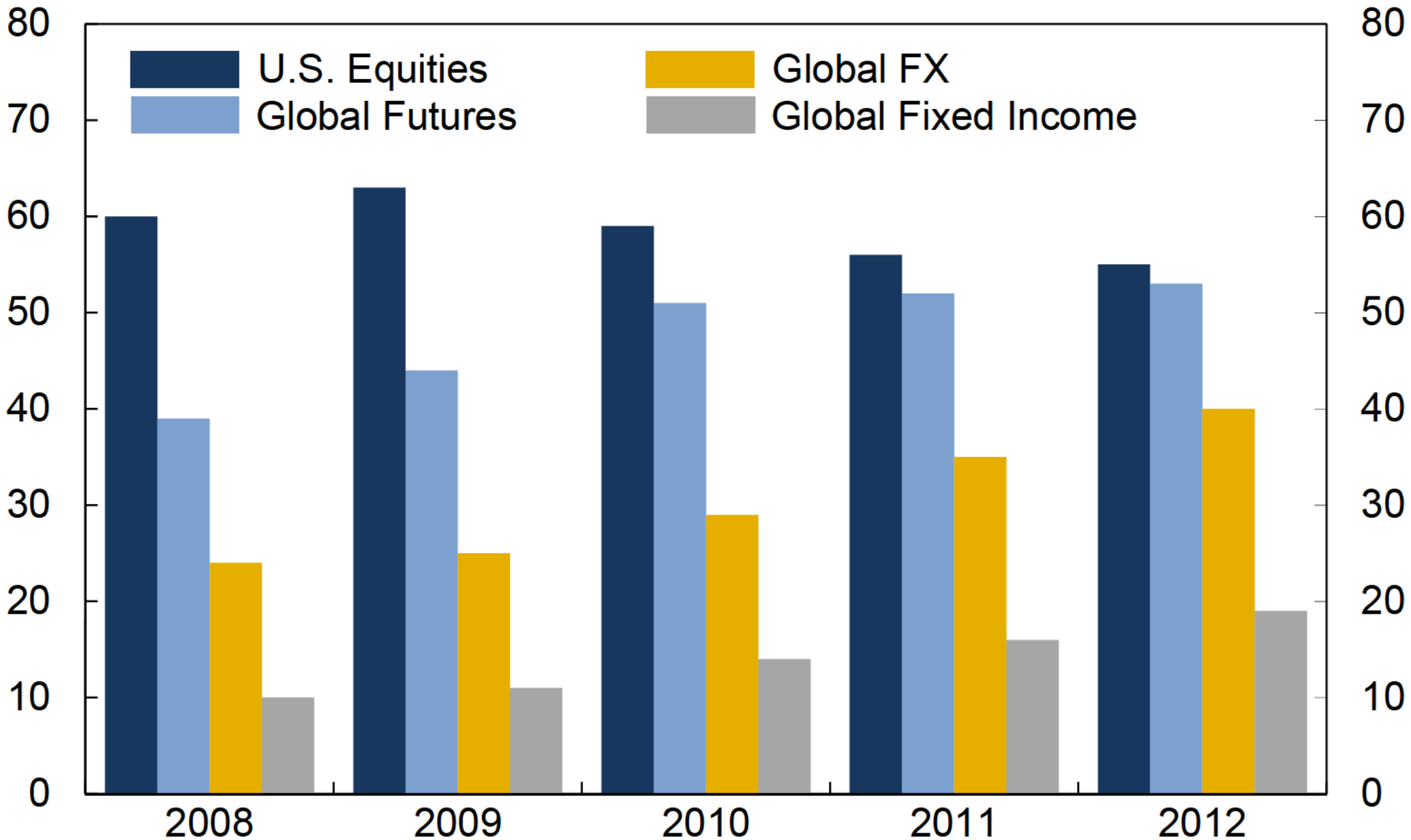
*Government stake includes FRBNY's interest in ML III; value reflects 31-Mar-12 prices applied to 27-Jun-12 portfolio

F.1 HFT % Use in Various Asset Classes

Percent

End Date: 2012

Percent



Source: Aite Group

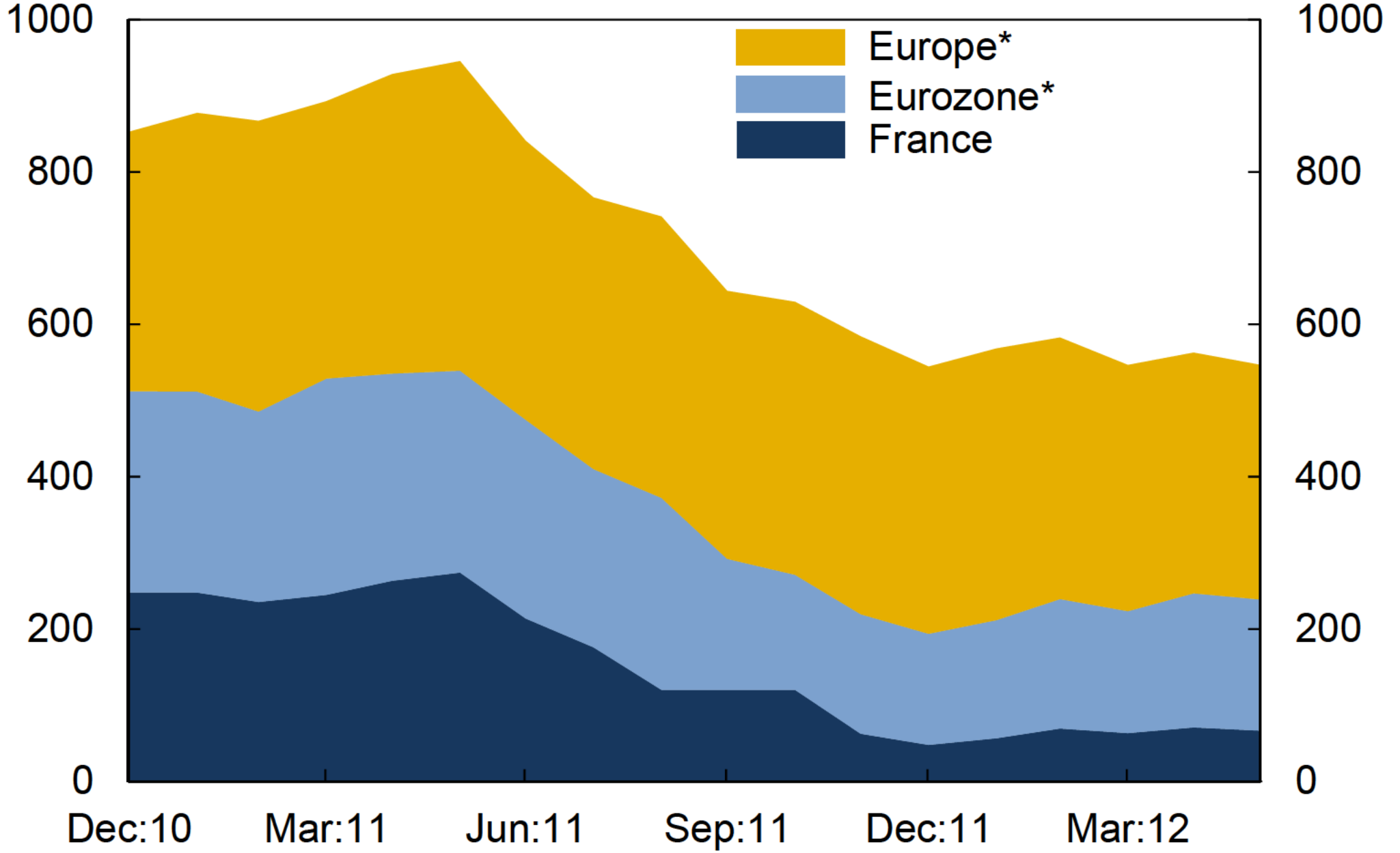
Note: 2012 Estimate.

H.1 Prime Fund Bank Holdings

Billions of US\$

End Date: May-2012

Billions of US\$



Source: SEC

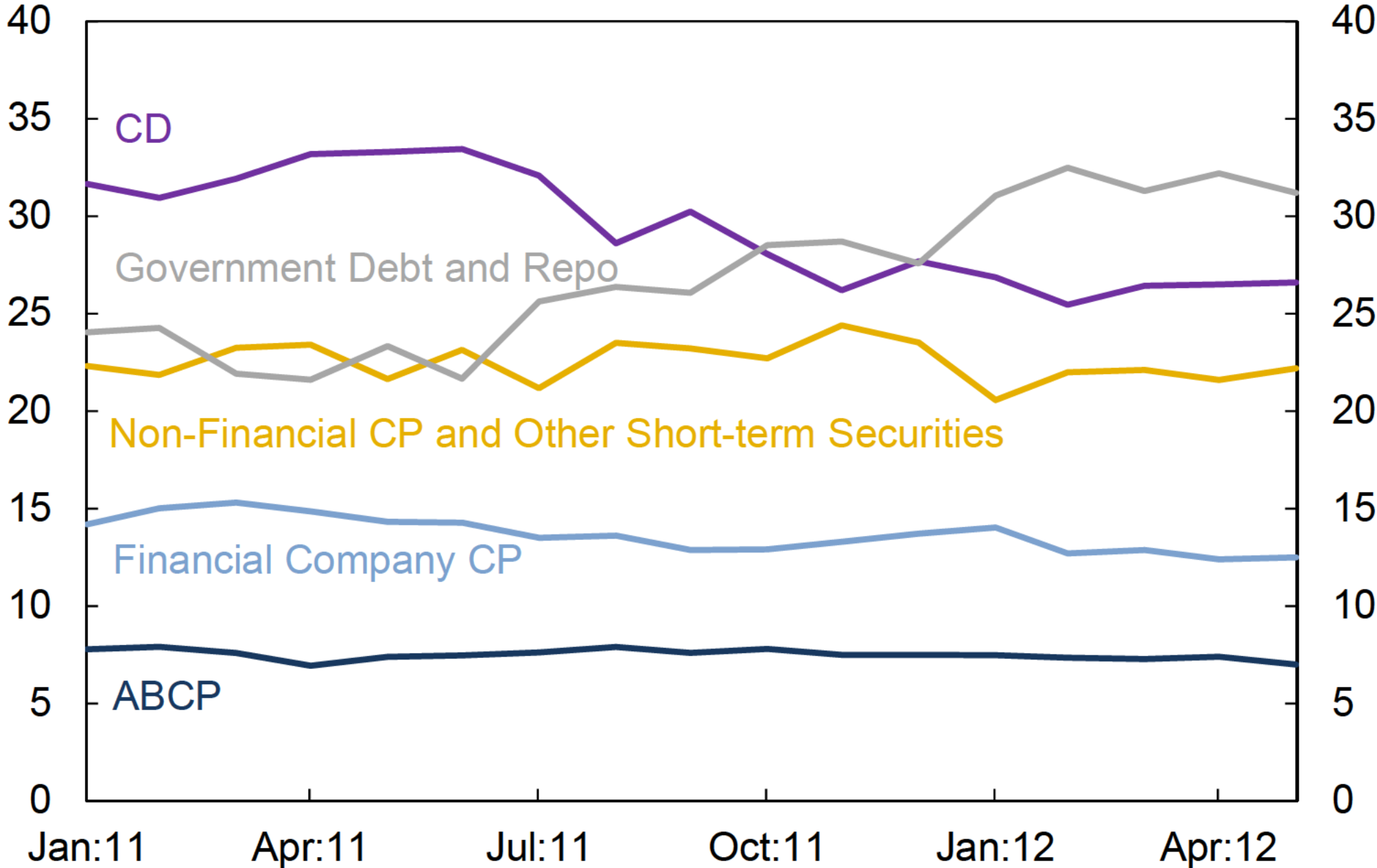
*Note: Inclusive of entire area below.

H.2 Prime Fund Portfolio Composition

Percent

End Date: May-2012

Percent



Source: SEC