

Cumulative Dealer Scorecard (March 2011 - March 2012)

Total Current Face: \$118,572,171,871

Total Number of Trades: 537

Dealer	Rank	Purchased (%) ¹	Dealer	Purchased & Covered (# of trades) ^{2,3}
JPMorgan	1	21.9%	JPMorgan	219
Bank of America	2	14.3%	Bank of America	147
Barclays Capital	3	12.5%	Barclays Capital	140
Citigroup	4	8.0%	Citigroup	100
Credit Suisse	5	7.5%	Credit Suisse	78
Morgan Stanley	6	7.0%	Morgan Stanley	84
Goldman Sachs	7	6.2%	Goldman Sachs	74
Royal Bank of Canada	8	4.4%	Royal Bank of Canada	37
UBS Securities	9	3.7%	UBS Securities	48
Nomura Securities	10	3.4%	Nomura Securities	52
Deutsche Bank	11	3.3%	Deutsche Bank	45
BNP Paribas	12	2.5%	BNP Paribas	37
Wells Fargo	13	2.3%	Wells Fargo	26
Royal Bank of Scotland	14	2.1%	Royal Bank of Scotland	20
Jefferies	15	0.6%	Jefferies	8
Mizuho Securities	16	0.2%	Mizuho Securities	3
First Tennessee	17	0.0%	First Tennessee	2
Castle Oak Securities	18	0.0%	Castle Oak Securities	4
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	2
Stephens	19	0.0%	Stephens	2
Vining Sparks	19	0.0%	Vining Sparks	0
		100.0%		1132

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 (March 2012)

Total Current Face: \$4,959,510,035

Total Number of Trades: 40

Dealer	Rank	Purchased (%) ¹	Dealer	Purchased & Covered (# of trades) ^{2,3}
Morgan Stanley	1	19.5%	Morgan Stanley	8
JPMorgan	2	19.1%	JPMorgan	20
Goldman Sachs	3	16.8%	Goldman Sachs	7
Bank of America	4	14.4%	Bank of America	12
Barclays Capital	5	13.5%	Barclays Capital	12
Wells Fargo	6	6.1%	Wells Fargo	6
Credit Suisse	7	4.2%	Credit Suisse	1
Nomura Securities	8	3.9%	Nomura Securities	6
Jefferies	9	1.8%	Jefferies	1
BNP Paribas	10	0.8%	BNP Paribas	2
Amherst Securities	11	0.0%	Amherst Securities	0
Cabrera Capital	11	0.0%	Cabrera Capital	0
Cantor Fitzgerald	11	0.0%	Cantor Fitzgerald	0
Castle Oak Securities	11	0.0%	Castle Oak Securities	0
Citigroup	11	0.0%	Citigroup	2
Deutsche Bank	11	0.0%	Deutsche Bank	1
First Tennessee	11	0.0%	First Tennessee	0
Loop Capital Markets	11	0.0%	Loop Capital Markets	0
Mizuho Securities	11	0.0%	Mizuho Securities	1
Royal Bank of Canada	11	0.0%	Royal Bank of Canada	0
Royal Bank of Scotland	11	0.0%	Royal Bank of Scotland	0
R.W. Baird	11	0.0%	R.W. Baird	2
Stephens	11	0.0%	Stephens	0
UBS Securities	11	0.0%	UBS Securities	2
Vining Sparks	11	0.0%	Vining Sparks	0
		100.0%		83

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