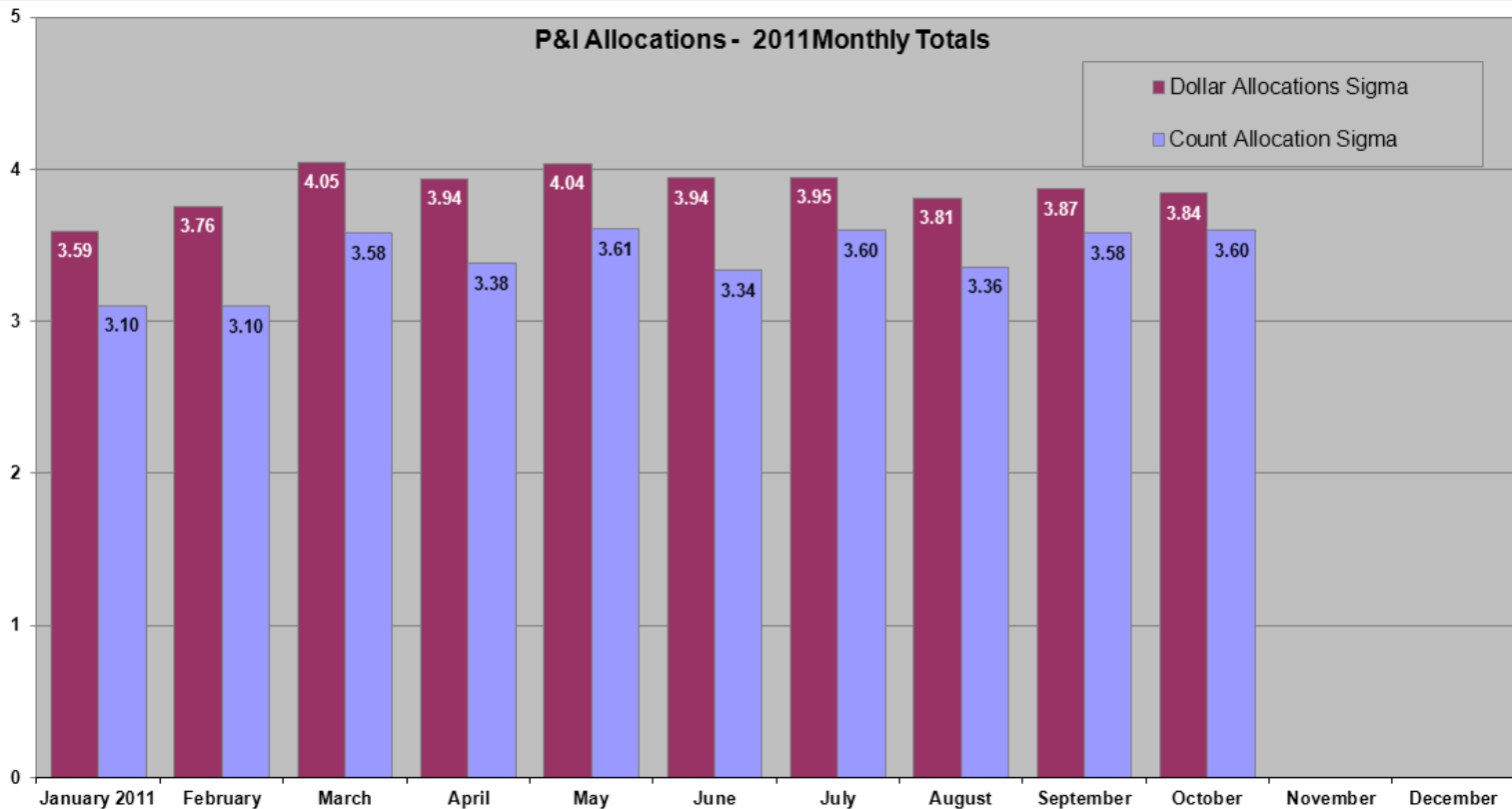


	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	98.08%	98.70%	99.11%	98.50%	98.54%	99.04%	98.64%	98.12%	98.31%	98.20%			98.55%
Cutoff Sigma	3.57	3.73	3.87	3.67	3.68	3.84	3.71	3.58	3.62	3.60			3.68
Percent by COB	99.59%	99.70%	99.80%	99.51%	99.79%	99.83%	99.72%	99.39%	99.80%	99.57%			99.68%
COB Sigma	4.14	4.24	4.38	4.08	4.36	4.43	4.27	4.01	4.38	4.13			4.22

### P&I Allocations - 2011 Monthly Totals



	January	February	March	April	May	June	July	August	September	October	November	December
Total Expected Allocations (Billions)	\$214.345	\$206.207	\$219.743	\$182.712	\$207.227	\$278.140	\$209.892	\$204.433	\$210.326	\$195.436		
Allocation \$ Percent	98.18%	98.80%	99.46%	99.26%	99.44%	99.27%	99.27%	98.95%	99.11%	99.04%		
Allocation \$ Sigma	3.59	3.76	4.05	3.94	4.04	3.94	3.94	3.81	3.87	3.84		
Unallocated Impact (Billions \$)	\$3.892	\$2.471	\$1.190	\$1.346	\$1.152	\$2.020	\$1.524	\$2.138	\$1.868	\$1.880		
Total CUSIP Expected	336,844	396,860	346,391	298,851	304,046	420,565	334,383	392,849	346,188	306,897		
CUSIP Allocations %	94.55%	94.51%	98.12%	97.01%	98.24%	96.68%	98.21%	96.83%	98.11%	98.19%		
CUSIP Allocations Sigma	3.10	3.10	3.58	3.38	3.61	3.34	3.60	3.36	3.58	3.60		
Unallocated Impact (Count)	18,354	21,797	6,504	8,950	5,434	13,978	6,002	12,459	6,537	5,540		