

September 26, 2006

Donald A. Walker, Jr.
Senior Assistant Chief Accountant
Securities and Exchange Commission
Division of Corporate Finance
100 F Street, N.E.
Washington, D.C. 20549

Dear Mr. Walker:

In connection with our July 31, 2006 response to you, we included as Attachment II the results of our hedge effectiveness testing as of December 31, 2005 for our callable brokered CDs. In connection with your review you requested that we perform additional analysis that would demonstrate the changes in fair value for both the hedge and hedge item for interest rates changes up and down for 10 basis points, 20 basis points, 30 basis points and 40 basis points increments. Attached to this letter are the additional scenarios that you requested.

The results of this additional analysis are entirely consistent with our expectations and further support our conclusion that these hedges are highly effective. These micro-shocks illustrate that when the sources of ineffectiveness that we have stated in previous responses (i.e. the time value of money effect on the credit spread added to the floating leg and to a lesser extent, the fact that the floating leg does not reset continuously) dominate the movement of the derivative when interest rates move microscopically. When interest rates move meaningfully, the full power and intent of the derivative dominate the hedge and produce extremely effective results.

In all situations where there is more than one "micro shock" failure (which occurred in only 5 relationships within the entire population), the DV01 (dollar value of 1 basis point movement) is miniscule--ranging \$300 to \$700. Therefore, a micro shock of 10 basis points is almost irrelevant, producing a negligible change in value for the swap and CD of only approx. \$3,000 to \$7,000. We believe that a movement (change in fair value) of only \$3,000 to \$7,000 due to a micro shock isn't enough to accurately demonstrate the effectiveness of the hedging relationship. In analyzing the data attached, you should see that as the microshocks pull away from zero, the hedge consistently (in every situation), increases its effectiveness. We believe that this effectively demonstrates why our effectiveness approach looks at ineffectiveness in a variety of interest rate scenarios. While a distorted hedge ratio results whenever the changes in fair value are close to zero because such negligible changes in fair value are "overwhelmed" by even an immaterial amount of hedge ineffectiveness, a more meaningful rate shock illustrates that the hedging relationship is clearly highly effective. We believe that our documented 50 basis point increments approach provides more meaningful information in evaluating effectiveness of the hedging relationships, especially when the calculated DV01 is very small.

We also believe that this analysis provides the exact same information that regression does. It highlights the data points on a regression line near the intercept of the x and y axis which would be largely disregarded as the regression line R-squared and slope are determined.

In summary, we believe that the additional scenarios that we have included in this letter are consistent with the above discussion and further validate our conclusion that these hedges are highly effective.

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In connection with responding to your comments, we acknowledge the following:

- Sovereign is responsible for the adequacy and accuracy of the disclosures in its filings;
- SEC staff comments or changes to disclosure in response to staff comments do not foreclose the Commission from taking any action with respect to the filing and
- Sovereign may not assert SEC staff comments as a defense in a legal proceeding initiated by the Commission or any person under the Federal securities laws of the United States

Sincerely
Mark R. McCollom
Chief Financial Officer

Shock (bps)	CRN	Beg of Pd Date	Value Date	Hedge Change	Hedged Item Change	Ineffectiveness (\$)	Effectiveness %	Notional	Hedge Change % of Notional
40	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	(23,049)	22,345	(704)	103%	10,000,000	0.23%
30	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	(16,431)	15,613	(818)	105%	10,000,000	0.16%
20	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	(9,801)	8,872	(929)	110%	10,000,000	0.10%
10	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	(3,159)	2,121	(1,038)	149%	10,000,000	0.03%
-10	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	10,161	(11,407)	(1,246)	89%	10,000,000	0.10%
-20	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	16,839	(18,185)	(1,345)	93%	10,000,000	0.17%
-30	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	23,530	(24,972)	(1,442)	94%	10,000,000	0.24%
-40	CFSOVEREIGN2001090401	12/31/2005	12/31/2005	30,232	(31,768)	(1,536)	95%	10,000,000	0.30%
40	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	(43,240)	42,588	(652)	102%	10,000,000	0.43%
30	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	(30,319)	29,677	(641)	102%	10,000,000	0.30%
20	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	(17,364)	16,733	(631)	104%	10,000,000	0.17%
10	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	(4,376)	3,754	(622)	117%	10,000,000	0.04%
-10	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	21,701	(22,305)	(604)	97%	10,000,000	0.22%
-20	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	34,790	(35,387)	(597)	98%	10,000,000	0.35%
-30	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	47,913	(48,503)	(589)	99%	10,000,000	0.48%
-40	CFSOVEREIGN2002051401	12/31/2005	12/31/2005	61,070	(61,653)	(583)	99%	10,000,000	0.61%
40	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	(126,521)	120,271	(6,250)	105%	10,000,000	1.27%
30	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	(89,537)	84,793	(4,744)	106%	10,000,000	0.90%
20	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	(53,221)	49,944	(3,276)	107%	10,000,000	0.53%
10	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	(18,198)	16,313	(1,885)	112%	10,000,000	0.18%
-10	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	47,119	(46,499)	620	101%	10,000,000	0.47%
-20	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	76,861	(75,159)	1,702	102%	10,000,000	0.77%
-30	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	105,456	(102,740)	2,716	103%	10,000,000	1.05%
-40	CFSOVEREIGN2002101501	12/31/2005	12/31/2005	132,498	(128,860)	3,638	103%	10,000,000	1.32%
40	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	(133,390)	124,799	(8,591)	107%	10,000,000	1.33%
30	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	(94,210)	87,756	(6,454)	107%	10,000,000	0.94%
20	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	(55,848)	51,479	(4,369)	108%	10,000,000	0.56%
10	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	(19,633)	17,213	(2,421)	114%	10,000,000	0.20%
-10	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	49,996	(48,698)	1,298	103%	10,000,000	0.50%
-20	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	82,909	(79,872)	3,037	104%	10,000,000	0.83%
-30	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	114,260	(109,584)	4,677	104%	10,000,000	1.14%
-40	CFSOVEREIGN2002103001	12/31/2005	12/31/2005	142,926	(136,780)	6,146	104%	10,000,000	1.43%
40	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	(203,685)	196,695	(6,990)	104%	15,000,000	1.36%
30	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	(143,862)	138,271	(5,591)	104%	15,000,000	0.96%
20	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	(85,617)	81,379	(4,237)	105%	15,000,000	0.57%
10	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	(29,694)	26,745	(2,949)	111%	15,000,000	0.20%
-10	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	75,027	(75,603)	(576)	99%	15,000,000	0.50%
-20	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	125,249	(124,700)	550	100%	15,000,000	0.83%
-30	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	173,090	(171,483)	1,608	101%	15,000,000	1.15%
-40	CFSOVEREIGN2002112001	12/31/2005	12/31/2005	217,761	(215,186)	2,575	101%	15,000,000	1.45%
40	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	(134,629)	130,953	(3,676)	103%	10,000,000	1.35%
30	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	(95,098)	92,156	(2,943)	103%	10,000,000	0.95%
20	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	(56,455)	54,215	(2,239)	104%	10,000,000	0.56%
10	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	(19,686)	18,088	(1,599)	109%	10,000,000	0.20%
-10	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	50,104	(50,548)	(444)	99%	10,000,000	0.50%
-20	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	83,226	(83,152)	74	100%	10,000,000	0.83%
-30	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	114,840	(114,299)	541	100%	10,000,000	1.15%
-40	CFSOVEREIGN2002120901	12/31/2005	12/31/2005	144,133	(143,203)	930	101%	10,000,000	1.44%
40	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	(136,721)	125,431	(11,290)	109%	10,000,000	1.37%
30	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	(96,848)	88,502	(8,346)	109%	10,000,000	0.97%
20	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	(57,571)	52,119	(5,452)	110%	10,000,000	0.58%
10	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	(19,920)	17,221	(2,699)	116%	10,000,000	0.20%
-10	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	50,276	(47,904)	2,372	105%	10,000,000	0.50%
-20	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	84,001	(79,211)	4,790	106%	10,000,000	0.84%
-30	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	116,332	(109,244)	7,088	106%	10,000,000	1.16%
-40	CFSOVEREIGN2003010301	12/31/2005	12/31/2005	146,479	(137,280)	9,199	107%	10,000,000	1.46%
40	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	(136,330)	131,901	(4,429)	103%	10,000,000	1.36%
30	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	(96,556)	93,099	(3,457)	104%	10,000,000	0.97%
20	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	(57,378)	54,868	(2,510)	105%	10,000,000	0.57%
10	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	(19,812)	18,183	(1,629)	109%	10,000,000	0.20%
-10	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	50,212	(50,293)	(81)	100%	10,000,000	0.50%
-20	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	83,871	(83,234)	637	101%	10,000,000	0.84%
-30	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	116,150	(114,852)	1,298	101%	10,000,000	1.16%
-40	CFSOVEREIGN2003011301	12/31/2005	12/31/2005	146,204	(144,337)	1,866	101%	10,000,000	1.46%
40	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	(74,636)	71,588	(3,048)	104%	10,000,000	0.75%
30	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	(51,655)	49,064	(2,591)	105%	10,000,000	0.52%
20	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	(29,513)	27,331	(2,182)	108%	10,000,000	0.30%
10	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	(8,055)	6,245	(1,811)	129%	10,000,000	0.08%
-10	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	32,873	(34,055)	(1,181)	97%	10,000,000	0.33%
-20	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	51,943	(52,888)	(945)	98%	10,000,000	0.52%
-30	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	70,281	(71,031)	(751)	99%	10,000,000	0.70%
-40	CFSOVEREIGN2003021201	12/31/2005	12/31/2005	87,829	(88,430)	(601)	99%	10,000,000	0.88%
40	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	(128,197)	122,685	(5,512)	104%	10,000,000	1.28%
30	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	(90,291)	86,020	(4,271)	105%	10,000,000	0.90%
20	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	(52,793)	49,743	(3,050)	106%	10,000,000	0.53%
10	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	(15,596)	13,753	(1,843)	113%	10,000,000	0.16%
-10	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	57,325	(56,825)	500	101%	10,000,000	0.57%
-20	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	93,097	(91,458)	1,638	102%	10,000,000	0.93%
-30	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	128,043	(125,305)	2,738	102%	10,000,000	1.28%
-40	CFSOVEREIGN2003030601	12/31/2005	12/31/2005	162,357	(158,551)	3,807	102%	10,000,000	1.62%
40	CFSOVEREIGN2003031101	12/31/2005	12/31/2005	(64,011)	61,259	(2,752)	104%	5,000,000	1.28%
30	CFSOVEREIGN2003031101	12/31/2005	12/31/2005	(45,106)	42,972	(2,134)	105%	5,000,000	0.90%

20	CFSOEVEREIGN2003031101	12/31/2005	12/31/2005	(26,351)	24,828	(1,523)	106%	5,000,000	0.53%
10	CFSOEVEREIGN2003031101	12/31/2005	12/31/2005	(7,791)	6,870	(921)	113%	5,000,000	0.16%
-10	CFSOEVEREIGN2003031101	12/31/2005	12/31/2005	28,708	(28,456)	252	101%	5,000,000	0.57%
-20	CFSOEVEREIGN2003031101	12/31/2005	12/31/2005	46,511	(45,693)	817	102%	5,000,000	0.93%
-30	CFSOEVEREIGN2003031101	12/31/2005	12/31/2005	63,983	(62,616)	1,367	102%	5,000,000	1.28%
-40	CFSOEVEREIGN2003031101	12/31/2005	12/31/2005	81,088	(79,189)	1,899	102%	5,000,000	1.62%
40	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	(82,299)	82,658	359	100%	10,000,000	0.82%
30	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	(57,163)	56,998	(166)	100%	10,000,000	0.57%
20	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	(32,605)	31,911	(694)	102%	10,000,000	0.33%
10	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	(8,722)	7,494	(1,228)	116%	10,000,000	0.09%
-10	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	37,002	(39,310)	(2,308)	94%	10,000,000	0.37%
-20	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	58,448	(61,306)	(2,858)	95%	10,000,000	0.58%
-30	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	79,008	(82,421)	(3,413)	96%	10,000,000	0.79%
-40	CFSOEVEREIGN2003031102	12/31/2005	12/31/2005	98,868	(102,841)	(3,974)	96%	10,000,000	0.99%
40	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	(45,217)	45,952	736	98%	12,000,000	0.38%
30	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	(30,081)	30,012	(68)	100%	12,000,000	0.25%
20	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	(17,408)	16,533	(875)	105%	12,000,000	0.15%
10	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	(5,249)	3,566	(1,683)	147%	12,000,000	0.04%
-10	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	14,615	(17,919)	(3,304)	82%	12,000,000	0.12%
-20	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	23,110	(27,227)	(4,117)	85%	12,000,000	0.19%
-30	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	29,800	(34,732)	(4,932)	86%	12,000,000	0.25%
-40	CFSOEVEREIGN2003040101	12/31/2005	12/31/2005	36,214	(41,962)	(5,748)	86%	12,000,000	0.30%
40	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	(63,456)	62,402	(1,054)	102%	10,000,000	0.63%
30	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	(44,047)	42,763	(1,283)	103%	10,000,000	0.44%
20	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	(24,999)	23,484	(1,515)	106%	10,000,000	0.25%
10	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	(6,871)	5,120	(1,752)	134%	10,000,000	0.07%
-10	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	27,958	(30,191)	(2,232)	93%	10,000,000	0.28%
-20	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	44,203	(46,681)	(2,478)	95%	10,000,000	0.44%
-30	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	59,830	(62,557)	(2,727)	96%	10,000,000	0.60%
-40	CFSOEVEREIGN2003042201	12/31/2005	12/31/2005	74,838	(77,818)	(2,980)	96%	10,000,000	0.75%
40	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	(78,233)	74,653	(3,580)	105%	10,000,000	0.78%
30	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	(54,320)	51,393	(2,927)	106%	10,000,000	0.54%
20	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	(32,583)	30,226	(2,357)	108%	10,000,000	0.33%
10	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	(11,339)	9,535	(1,805)	119%	10,000,000	0.11%
-10	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	26,612	(27,484)	(872)	97%	10,000,000	0.27%
-20	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	41,768	(42,318)	(550)	99%	10,000,000	0.42%
-30	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	54,682	(54,994)	(313)	99%	10,000,000	0.55%
-40	CFSOEVEREIGN2003042301	12/31/2005	12/31/2005	67,082	(67,176)	(95)	100%	10,000,000	0.67%
40	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	(144,284)	136,034	(8,249)	106%	10,000,000	1.44%
30	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	(102,781)	96,311	(6,470)	107%	10,000,000	1.03%
20	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	(62,188)	57,454	(4,733)	108%	10,000,000	0.62%
10	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	(23,708)	20,608	(3,100)	115%	10,000,000	0.24%
-10	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	49,045	(49,083)	(37)	100%	10,000,000	0.49%
-20	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	84,150	(82,716)	1,433	102%	10,000,000	0.84%
-30	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	117,722	(114,891)	2,830	102%	10,000,000	1.18%
-40	CFSOEVEREIGN2003050201	12/31/2005	12/31/2005	148,580	(144,486)	4,094	103%	10,000,000	1.49%
40	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	(192,312)	187,342	(4,970)	103%	10,000,000	1.92%
30	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	(138,863)	134,695	(4,168)	103%	10,000,000	1.39%
20	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	(86,490)	83,066	(3,424)	104%	10,000,000	0.86%
10	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	(35,988)	33,216	(2,772)	108%	10,000,000	0.36%
-10	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	63,417	(64,986)	(1,569)	98%	10,000,000	0.63%
-20	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	111,845	(112,884)	(1,039)	99%	10,000,000	1.12%
-30	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	158,039	(158,656)	(618)	100%	10,000,000	1.58%
-40	CFSOEVEREIGN2003051901	12/31/2005	12/31/2005	202,105	(202,404)	(300)	100%	10,000,000	2.02%
40	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	(144,691)	135,502	(9,190)	107%	10,000,000	1.45%
30	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	(104,629)	97,399	(7,230)	107%	10,000,000	1.05%
20	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	(65,035)	59,740	(5,295)	109%	10,000,000	0.65%
10	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	(26,854)	23,417	(3,437)	115%	10,000,000	0.27%
-10	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	37,846	(38,199)	(353)	99%	10,000,000	0.38%
-20	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	65,601	(64,662)	940	101%	10,000,000	0.66%
-30	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	92,808	(90,605)	2,203	102%	10,000,000	0.93%
-40	CFSOEVEREIGN2003052701	12/31/2005	12/31/2005	117,968	(114,613)	3,356	103%	10,000,000	1.18%
40	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	(96,156)	91,106	(5,049)	106%	5,000,000	1.92%
30	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	(69,432)	65,478	(3,954)	106%	5,000,000	1.39%
20	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	(43,245)	40,363	(2,882)	107%	5,000,000	0.86%
10	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	(17,994)	16,143	(1,851)	111%	5,000,000	0.36%
-10	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	31,708	(31,532)	177	101%	5,000,000	0.63%
-20	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	55,923	(54,759)	1,163	102%	5,000,000	1.12%
-30	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	79,019	(76,919)	2,101	103%	5,000,000	1.58%
-40	CFSOEVEREIGN2003060201	12/31/2005	12/31/2005	101,052	(98,061)	2,992	103%	5,000,000	2.02%
40	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	(57,859)	64,109	6,250	90%	10,000,000	0.58%
30	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	(40,089)	44,183	4,094	91%	10,000,000	0.40%
20	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	(22,360)	24,297	1,936	92%	10,000,000	0.22%
10	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	(5,197)	4,971	(226)	105%	10,000,000	0.05%
-10	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	28,516	(33,074)	(4,558)	86%	10,000,000	0.29%
-20	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	44,809	(51,538)	(6,729)	87%	10,000,000	0.45%
-30	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	60,737	(69,641)	(8,903)	87%	10,000,000	0.61%
-40	CFSOEVEREIGN2003060901	12/31/2005	12/31/2005	76,176	(87,258)	(11,082)	87%	10,000,000	0.76%
40	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	(69,090)	61,689	(7,401)	112%	10,000,000	0.69%
30	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	(48,368)	42,492	(5,876)	114%	10,000,000	0.48%
20	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	(27,805)	23,453	(4,352)	119%	10,000,000	0.28%
10	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	(7,654)	4,820	(2,835)	159%	10,000,000	0.08%
-10	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	31,712	(31,527)	185	101%	10,000,000	0.32%
-20	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	50,858	(49,171)	1,686	103%	10,000,000	0.51%

-30	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	69,593	(66,412)	3,181	105%	10,000,000	0.70%
-40	CFSOEVEREIGN2003061601	12/31/2005	12/31/2005	88,048	(83,377)	4,671	106%	10,000,000	0.88%
40	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	(69,098)	67,021	(2,077)	103%	5,000,000	1.38%
30	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	(48,863)	47,152	(1,711)	104%	5,000,000	0.98%
20	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	(29,151)	27,797	(1,354)	105%	5,000,000	0.58%
10	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	(9,997)	8,989	(1,008)	111%	5,000,000	0.20%
-10	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	27,081	(27,419)	(338)	99%	5,000,000	0.54%
-20	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	45,190	(45,201)	(11)	100%	5,000,000	0.90%
-30	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	62,491	(62,190)	301	100%	5,000,000	1.25%
-40	CFSOEVEREIGN2003061701	12/31/2005	12/31/2005	79,047	(78,449)	598	101%	5,000,000	1.58%
40	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	(67,480)	65,303	(2,177)	103%	5,000,000	1.35%
30	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	(47,902)	46,120	(1,782)	104%	5,000,000	0.96%
20	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	(28,613)	27,221	(1,392)	105%	5,000,000	0.57%
10	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	(9,736)	8,725	(1,011)	112%	5,000,000	0.19%
-10	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	26,251	(26,536)	(285)	99%	5,000,000	0.53%
-20	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	43,643	(43,578)	65	100%	5,000,000	0.87%
-30	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	60,516	(60,111)	405	101%	5,000,000	1.21%
-40	CFSOEVEREIGN2003061901	12/31/2005	12/31/2005	76,701	(75,971)	730	101%	5,000,000	1.53%
40	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	(170,879)	153,812	(17,067)	111%	10,000,000	1.71%
30	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	(123,116)	110,311	(12,806)	112%	10,000,000	1.23%
20	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	(75,923)	67,322	(8,601)	113%	10,000,000	0.76%
10	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	(29,120)	24,685	(4,435)	118%	10,000,000	0.29%
-10	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	63,158	(59,393)	3,765	106%	10,000,000	0.63%
-20	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	107,870	(100,147)	7,722	108%	10,000,000	1.08%
-30	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	150,928	(139,413)	11,515	108%	10,000,000	1.51%
-40	CFSOEVEREIGN2003063001	12/31/2005	12/31/2005	192,348	(177,204)	15,144	109%	10,000,000	1.92%
40	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	(411,155)	359,604	(51,551)	114%	18,000,000	2.28%
30	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	(300,421)	261,817	(38,604)	115%	18,000,000	1.67%
20	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	(191,799)	165,887	(25,911)	116%	18,000,000	1.07%
10	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	(84,972)	71,536	(13,435)	119%	18,000,000	0.47%
-10	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	118,755	(108,441)	10,314	110%	18,000,000	0.66%
-20	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	218,701	(196,742)	21,959	111%	18,000,000	1.22%
-30	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	315,006	(281,844)	33,162	112%	18,000,000	1.75%
-40	CFSOEVEREIGN2003070101	12/31/2005	12/31/2005	404,827	(361,248)	43,579	112%	18,000,000	2.25%
40	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	(27,509)	27,243	(266)	101%	5,000,000	0.55%
30	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	(19,129)	18,626	(503)	103%	5,000,000	0.38%
20	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	(10,946)	10,204	(741)	107%	5,000,000	0.22%
10	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	(3,090)	2,110	(979)	146%	5,000,000	0.06%
-10	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	11,897	(13,352)	(1,456)	89%	5,000,000	0.24%
-20	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	18,818	(20,511)	(1,694)	92%	5,000,000	0.38%
-30	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	25,499	(27,431)	(1,932)	93%	5,000,000	0.51%
-40	CFSOEVEREIGN2003092201	12/31/2005	12/31/2005	31,966	(34,136)	(2,170)	94%	5,000,000	0.64%
40	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	(46,092)	44,895	(1,197)	103%	5,000,000	0.92%
30	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	(32,169)	31,051	(1,118)	104%	5,000,000	0.64%
20	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	(18,382)	17,340	(1,043)	106%	5,000,000	0.37%
10	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	(5,057)	4,077	(980)	124%	5,000,000	0.10%
-10	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	20,142	(21,038)	(896)	96%	5,000,000	0.40%
-20	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	32,342	(33,207)	(865)	97%	5,000,000	0.65%
-30	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	43,679	(44,537)	(859)	98%	5,000,000	0.87%
-40	CFSOEVEREIGN2003100101	12/31/2005	12/31/2005	54,479	(55,345)	(867)	98%	5,000,000	1.09%
40	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	(68,884)	69,204	320	100%	10,000,000	0.69%
30	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	(47,655)	47,433	(222)	100%	10,000,000	0.48%
20	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	(27,184)	26,414	(769)	103%	10,000,000	0.27%
10	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	(7,077)	5,758	(1,318)	123%	10,000,000	0.07%
-10	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	31,088	(33,516)	(2,428)	93%	10,000,000	0.31%
-20	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	49,296	(52,284)	(2,988)	94%	10,000,000	0.49%
-30	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	66,573	(70,126)	(3,553)	95%	10,000,000	0.67%
-40	CFSOEVEREIGN2003100801	12/31/2005	12/31/2005	83,427	(87,548)	(4,121)	95%	10,000,000	0.83%
40	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	(38,676)	37,120	(1,556)	104%	5,000,000	0.77%
30	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	(26,717)	25,426	(1,291)	105%	5,000,000	0.53%
20	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	(15,166)	14,114	(1,052)	107%	5,000,000	0.30%
10	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	(4,171)	3,321	(850)	126%	5,000,000	0.08%
-10	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	16,582	(17,110)	(528)	97%	5,000,000	0.33%
-20	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	25,870	(26,309)	(438)	98%	5,000,000	0.52%
-30	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	34,575	(34,962)	(387)	99%	5,000,000	0.69%
-40	CFSOEVEREIGN2003101601	12/31/2005	12/31/2005	43,048	(43,399)	(351)	99%	5,000,000	0.86%
40	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	(23,331)	24,661	1,330	95%	5,000,000	0.47%
30	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	(16,218)	16,936	719	96%	5,000,000	0.32%
20	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	(9,218)	9,323	105	99%	5,000,000	0.18%
10	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	(2,492)	1,980	(512)	126%	5,000,000	0.05%
-10	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	9,948	(11,710)	(1,762)	85%	5,000,000	0.20%
-20	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	15,792	(18,185)	(2,393)	87%	5,000,000	0.32%
-30	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	21,205	(24,234)	(3,029)	87%	5,000,000	0.42%
-40	CFSOEVEREIGN2003102701	12/31/2005	12/31/2005	26,463	(30,131)	(3,669)	88%	5,000,000	0.53%
40	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	(42,784)	43,172	388	99%	5,000,000	0.86%
30	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	(29,580)	29,633	53	100%	5,000,000	0.59%
20	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	(17,008)	16,714	(295)	102%	5,000,000	0.34%
10	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	(5,002)	4,348	(654)	115%	5,000,000	0.10%
-10	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	18,226	(19,614)	(1,388)	93%	5,000,000	0.36%
-20	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	29,099	(30,869)	(1,770)	94%	5,000,000	0.58%
-30	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	39,164	(41,332)	(2,169)	95%	5,000,000	0.78%
-40	CFSOEVEREIGN2003102801	12/31/2005	12/31/2005	48,976	(51,549)	(2,573)	95%	5,000,000	0.98%
40	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	(86,249)	80,040	(6,209)	108%	5,000,000	1.72%

30	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	(61,973)	57,276	(4,696)	108%	5,000,000	1.24%
20	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	(38,194)	34,971	(3,223)	109%	5,000,000	0.76%
10	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	(15,766)	13,907	(1,859)	113%	5,000,000	0.32%
-10	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	22,059	(21,760)	299	101%	5,000,000	0.44%
-20	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	38,882	(37,672)	1,210	103%	5,000,000	0.78%
-30	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	55,498	(53,393)	2,105	104%	5,000,000	1.11%
-40	CFSOEVEREIGN2003102802	12/31/2005	12/31/2005	71,401	(68,458)	2,943	104%	5,000,000	1.43%
40	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	(65,726)	66,284	559	99%	5,000,000	1.31%
30	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	(46,561)	46,739	178	100%	5,000,000	0.93%
20	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	(28,102)	27,889	(213)	101%	5,000,000	0.56%
10	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	(10,421)	9,805	(616)	106%	5,000,000	0.21%
-10	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	22,982	(24,431)	(1,449)	94%	5,000,000	0.46%
-20	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	38,250	(40,137)	(1,886)	95%	5,000,000	0.77%
-30	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	51,926	(54,273)	(2,347)	96%	5,000,000	1.04%
-40	CFSOEVEREIGN2003110301	12/31/2005	12/31/2005	64,406	(67,231)	(2,825)	96%	5,000,000	1.29%
40	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	(37,158)	38,357	1,199	97%	5,000,000	0.74%
30	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	(25,893)	26,519	626	98%	5,000,000	0.52%
20	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	(14,671)	14,724	53	100%	5,000,000	0.29%
10	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	(3,696)	3,172	(524)	117%	5,000,000	0.07%
-10	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	17,877	(19,560)	(1,683)	91%	5,000,000	0.36%
-20	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	28,228	(30,496)	(2,268)	93%	5,000,000	0.56%
-30	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	38,459	(41,313)	(2,855)	93%	5,000,000	0.77%
-40	CFSOEVEREIGN2003110302	12/31/2005	12/31/2005	48,244	(51,691)	(3,447)	93%	5,000,000	0.96%
40	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	(40,181)	41,836	1,655	96%	5,000,000	0.80%
30	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	(28,045)	28,993	949	97%	5,000,000	0.56%
20	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	(16,149)	16,391	242	99%	5,000,000	0.32%
10	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	(4,571)	4,107	(464)	111%	5,000,000	0.09%
-10	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	16,883	(18,759)	(1,876)	90%	5,000,000	0.34%
-20	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	27,039	(29,621)	(2,582)	91%	5,000,000	0.54%
-30	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	36,767	(40,054)	(3,287)	92%	5,000,000	0.74%
-40	CFSOEVEREIGN2003110601	12/31/2005	12/31/2005	45,850	(49,843)	(3,993)	92%	5,000,000	0.92%
40	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	(36,277)	34,732	(1,546)	104%	5,000,000	0.73%
30	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	(25,235)	23,964	(1,270)	105%	5,000,000	0.50%
20	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	(14,352)	13,343	(1,009)	108%	5,000,000	0.29%
10	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	(3,629)	2,867	(761)	127%	5,000,000	0.07%
-10	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	17,265	(17,579)	(314)	98%	5,000,000	0.35%
-20	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	27,321	(27,445)	(124)	100%	5,000,000	0.55%
-30	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	37,102	(37,059)	42	100%	5,000,000	0.74%
-40	CFSOEVEREIGN2003110701	12/31/2005	12/31/2005	46,525	(46,348)	177	100%	5,000,000	0.93%
40	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	(154,283)	149,535	(4,748)	103%	10,000,000	1.54%
30	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	(110,125)	106,165	(3,960)	104%	10,000,000	1.10%
20	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	(67,623)	64,408	(3,215)	105%	10,000,000	0.68%
10	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	(27,145)	24,622	(2,523)	110%	10,000,000	0.27%
-10	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	47,539	(48,843)	(1,304)	97%	10,000,000	0.48%
-20	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	82,457	(83,215)	(758)	99%	10,000,000	0.82%
-30	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	114,835	(115,114)	(278)	100%	10,000,000	1.15%
-40	CFSOEVEREIGN2003111001	12/31/2005	12/31/2005	142,509	(142,432)	76	100%	10,000,000	1.43%
40	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	(37,390)	38,395	1,006	97%	5,000,000	0.75%
30	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	(25,756)	26,287	531	98%	5,000,000	0.52%
20	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	(14,485)	14,530	45	100%	5,000,000	0.29%
10	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	(3,775)	3,317	(458)	114%	5,000,000	0.08%
-10	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	16,347	(17,850)	(1,503)	92%	5,000,000	0.33%
-20	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	25,835	(27,878)	(2,043)	93%	5,000,000	0.52%
-30	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	34,637	(37,241)	(2,604)	93%	5,000,000	0.69%
-40	CFSOEVEREIGN2003111801	12/31/2005	12/31/2005	42,843	(46,026)	(3,183)	93%	5,000,000	0.86%
40	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	(73,397)	77,498	4,101	95%	10,000,000	0.73%
30	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	(50,984)	53,552	2,568	95%	10,000,000	0.51%
20	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	(28,828)	29,856	1,028	97%	10,000,000	0.29%
10	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	(7,015)	6,493	(521)	108%	10,000,000	0.07%
-10	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	35,633	(39,277)	(3,644)	91%	10,000,000	0.36%
-20	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	56,221	(61,444)	(5,224)	91%	10,000,000	0.56%
-30	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	76,435	(83,247)	(6,813)	92%	10,000,000	0.76%
-40	CFSOEVEREIGN2003120101	12/31/2005	12/31/2005	95,677	(104,102)	(8,425)	92%	10,000,000	0.96%
40	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	(33,429)	35,938	2,509	93%	5,000,000	0.67%
30	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	(22,879)	24,484	1,605	93%	5,000,000	0.46%
20	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	(12,795)	13,491	695	95%	5,000,000	0.26%
10	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	(3,290)	3,070	(220)	107%	5,000,000	0.07%
-10	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	14,630	(16,693)	(2,063)	88%	5,000,000	0.29%
-20	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	22,543	(25,538)	(2,995)	88%	5,000,000	0.45%
-30	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	30,078	(34,010)	(3,932)	88%	5,000,000	0.60%
-40	CFSOEVEREIGN2003120201	12/31/2005	12/31/2005	37,156	(42,029)	(4,873)	88%	5,000,000	0.74%
40	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	(34,880)	36,049	1,169	97%	5,000,000	0.70%
30	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	(24,183)	24,765	582	98%	5,000,000	0.48%
20	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	(13,699)	13,692	(7)	100%	5,000,000	0.27%
10	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	(3,464)	2,868	(596)	121%	5,000,000	0.07%
-10	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	16,376	(18,155)	(1,778)	90%	5,000,000	0.33%
-20	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	25,906	(28,277)	(2,371)	92%	5,000,000	0.52%
-30	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	35,176	(38,141)	(2,965)	92%	5,000,000	0.70%
-40	CFSOEVEREIGN2004012001	12/31/2005	12/31/2005	44,158	(47,718)	(3,561)	93%	5,000,000	0.88%
40	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	(59,422)	60,695	1,272	98%	5,000,000	1.19%
30	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	(41,723)	42,403	680	98%	5,000,000	0.83%
20	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	(24,198)	24,285	86	100%	5,000,000	0.48%
10	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	(6,923)	6,414	(509)	108%	5,000,000	0.14%
-10	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	26,398	(28,105)	(1,707)	94%	5,000,000	0.53%

-20	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	42,428	(44,738)	(2,310)	95%	5,000,000	0.85%
-30	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	57,965	(60,882)	(2,917)	95%	5,000,000	1.16%
-40	CFSOEVEREIGN2004012601	12/31/2005	12/31/2005	73,207	(76,732)	(3,525)	95%	5,000,000	1.46%
40	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	(147,752)	130,999	(16,753)	113%	10,000,000	1.48%
30	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	(106,199)	93,405	(12,794)	114%	10,000,000	1.06%
20	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	(64,965)	56,107	(8,859)	116%	10,000,000	0.65%
10	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	(24,300)	19,333	(4,968)	126%	10,000,000	0.24%
-10	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	51,073	(48,747)	2,326	105%	10,000,000	0.51%
-20	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	84,468	(78,849)	5,618	107%	10,000,000	0.84%
-30	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	115,514	(106,797)	8,717	108%	10,000,000	1.16%
-40	CFSOEVEREIGN2004012901	12/31/2005	12/31/2005	145,501	(133,770)	11,731	109%	10,000,000	1.46%
40	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	(58,015)	55,932	(2,083)	104%	5,000,000	1.16%
30	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	(40,617)	38,727	(1,889)	105%	5,000,000	0.81%
20	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	(23,506)	21,809	(1,697)	108%	5,000,000	0.47%
10	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	(6,822)	5,317	(1,505)	128%	5,000,000	0.14%
-10	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	25,328	(26,454)	(1,127)	96%	5,000,000	0.51%
-20	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	40,791	(41,730)	(940)	98%	5,000,000	0.82%
-30	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	55,575	(56,330)	(755)	99%	5,000,000	1.11%
-40	CFSOEVEREIGN2004020401	12/31/2005	12/31/2005	69,670	(70,244)	(574)	99%	5,000,000	1.39%
40	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	(110,594)	104,125	(6,469)	106%	10,000,000	1.11%
30	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	(77,652)	72,216	(5,436)	108%	10,000,000	0.78%
20	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	(45,771)	41,358	(4,413)	111%	10,000,000	0.46%
10	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	(14,697)	11,300	(3,397)	130%	10,000,000	0.15%
-10	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	43,173	(44,584)	(1,410)	97%	10,000,000	0.43%
-20	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	70,550	(70,982)	(432)	99%	10,000,000	0.71%
-30	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	96,563	(96,031)	532	101%	10,000,000	0.97%
-40	CFSOEVEREIGN2004020901	12/31/2005	12/31/2005	120,849	(119,371)	1,477	101%	10,000,000	1.21%
40	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	(73,599)	72,389	(1,210)	102%	10,000,000	0.74%
30	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	(51,241)	49,936	(1,306)	103%	10,000,000	0.51%
20	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	(28,814)	27,414	(1,400)	105%	10,000,000	0.29%
10	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	(7,376)	5,861	(1,514)	126%	10,000,000	0.07%
-10	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	34,797	(36,553)	(1,756)	95%	10,000,000	0.35%
-20	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	54,650	(56,551)	(1,901)	97%	10,000,000	0.55%
-30	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	74,490	(76,536)	(2,046)	97%	10,000,000	0.74%
-40	CFSOEVEREIGN2004021001	12/31/2005	12/31/2005	93,391	(95,600)	(2,209)	98%	10,000,000	0.93%
40	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	(208,681)	205,048	(3,634)	102%	15,000,000	1.39%
30	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	(148,430)	145,073	(3,357)	102%	15,000,000	0.99%
20	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	(89,481)	86,391	(3,090)	104%	15,000,000	0.60%
10	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	(32,010)	29,177	(2,833)	110%	15,000,000	0.21%
-10	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	75,141	(77,517)	(2,377)	97%	15,000,000	0.50%
-20	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	126,072	(128,239)	(2,167)	98%	15,000,000	0.84%
-30	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	174,543	(176,519)	(1,976)	99%	15,000,000	1.16%
-40	CFSOEVEREIGN2004021801	12/31/2005	12/31/2005	220,907	(222,707)	(1,800)	99%	15,000,000	1.47%
40	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	(55,540)	52,698	(2,842)	105%	5,000,000	1.11%
30	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	(38,541)	36,117	(2,425)	107%	5,000,000	0.77%
20	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	(22,461)	20,449	(2,012)	110%	5,000,000	0.45%
10	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	(7,515)	5,909	(1,606)	127%	5,000,000	0.15%
-10	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	21,217	(22,014)	(797)	96%	5,000,000	0.42%
-20	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	34,872	(35,266)	(395)	99%	5,000,000	0.70%
-30	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	46,935	(46,937)	(2)	100%	5,000,000	0.94%
-40	CFSOEVEREIGN2004022501	12/31/2005	12/31/2005	58,306	(57,920)	386	101%	5,000,000	1.17%
40	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	(37,079)	35,967	(1,112)	103%	5,000,000	0.74%
30	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	(25,609)	24,663	(946)	104%	5,000,000	0.51%
20	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	(14,298)	13,517	(781)	106%	5,000,000	0.29%
10	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	(3,379)	2,759	(620)	122%	5,000,000	0.07%
-10	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	17,920	(18,221)	(300)	98%	5,000,000	0.36%
-20	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	28,036	(28,181)	(145)	99%	5,000,000	0.56%
-30	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	38,013	(38,005)	9	100%	5,000,000	0.76%
-40	CFSOEVEREIGN2004022502	12/31/2005	12/31/2005	47,559	(47,400)	159	100%	5,000,000	0.95%
40	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	(145,381)	138,037	(7,345)	105%	10,000,000	1.45%
30	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	(101,838)	95,853	(5,985)	106%	10,000,000	1.02%
20	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	(60,552)	55,889	(4,663)	108%	10,000,000	0.61%
10	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	(22,172)	18,780	(3,392)	118%	10,000,000	0.22%
-10	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	47,214	(48,188)	(974)	98%	10,000,000	0.47%
-20	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	80,335	(80,124)	211	100%	10,000,000	0.80%
-30	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	113,034	(111,642)	1,392	101%	10,000,000	1.13%
-40	CFSOEVEREIGN2004022601	12/31/2005	12/31/2005	145,070	(142,505)	2,564	102%	10,000,000	1.45%
40	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	(113,097)	109,276	(3,821)	103%	10,000,000	1.13%
30	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	(78,994)	75,861	(3,133)	104%	10,000,000	0.79%
20	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	(45,343)	42,892	(2,451)	106%	10,000,000	0.45%
10	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	(12,276)	10,500	(1,775)	117%	10,000,000	0.12%
-10	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	52,164	(52,609)	(445)	99%	10,000,000	0.52%
-20	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	83,184	(82,980)	204	100%	10,000,000	0.83%
-30	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	113,292	(112,451)	841	101%	10,000,000	1.13%
-40	CFSOEVEREIGN2004022602	12/31/2005	12/31/2005	142,499	(141,033)	1,466	101%	10,000,000	1.42%
40	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	(31,459)	30,802	(657)	102%	5,000,000	0.63%
30	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	(21,630)	21,011	(619)	103%	5,000,000	0.43%
20	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	(12,120)	11,538	(582)	105%	5,000,000	0.24%
10	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	(2,799)	2,255	(544)	124%	5,000,000	0.06%
-10	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	15,006	(15,474)	(468)	97%	5,000,000	0.30%
-20	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	23,479	(23,909)	(430)	98%	5,000,000	0.47%
-30	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	31,699	(32,090)	(391)	99%	5,000,000	0.63%
-40	CFSOEVEREIGN2004030301	12/31/2005	12/31/2005	39,556	(39,908)	(352)	99%	5,000,000	0.79%

40	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	(56,327)	51,827	(4,500)	109%	5,000,000	1.13%
30	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	(39,397)	35,846	(3,551)	110%	5,000,000	0.79%
20	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	(23,153)	20,524	(2,629)	113%	5,000,000	0.46%
10	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	(7,328)	5,605	(1,722)	131%	5,000,000	0.15%
-10	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	23,354	(23,297)	57	100%	5,000,000	0.47%
-20	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	37,824	(36,911)	914	102%	5,000,000	0.76%
-30	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	51,510	(49,770)	1,740	103%	5,000,000	1.03%
-40	CFSOEVEREIGN2004030401	12/31/2005	12/31/2005	64,702	(62,154)	2,548	104%	5,000,000	1.29%
40	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	(128,507)	119,500	(9,007)	108%	10,000,000	1.29%
30	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	(90,564)	83,470	(7,094)	108%	10,000,000	0.91%
20	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	(53,004)	47,808	(5,196)	111%	10,000,000	0.53%
10	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	(15,702)	12,392	(3,310)	127%	10,000,000	0.16%
-10	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	56,564	(56,203)	362	101%	10,000,000	0.57%
-20	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	91,901	(89,739)	2,163	102%	10,000,000	0.92%
-30	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	126,443	(122,514)	3,929	103%	10,000,000	1.26%
-40	CFSOEVEREIGN2004030901	12/31/2005	12/31/2005	159,495	(153,865)	5,630	104%	10,000,000	1.59%
40	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	(28,374)	27,637	(737)	103%	5,000,000	0.57%
30	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	(19,633)	18,960	(673)	104%	5,000,000	0.39%
20	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	(10,933)	10,323	(609)	106%	5,000,000	0.22%
10	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	(2,490)	1,943	(547)	128%	5,000,000	0.05%
-10	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	13,961	(14,385)	(425)	97%	5,000,000	0.28%
-20	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	21,839	(22,204)	(365)	98%	5,000,000	0.44%
-30	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	29,585	(29,891)	(306)	99%	5,000,000	0.59%
-40	CFSOEVEREIGN2004031701	12/31/2005	12/31/2005	37,050	(37,299)	(249)	99%	5,000,000	0.74%
40	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	(154,571)	148,644	(5,926)	104%	10,000,000	1.55%
30	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	(110,458)	105,828	(4,629)	104%	10,000,000	1.10%
20	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	(66,854)	63,504	(3,350)	105%	10,000,000	0.67%
10	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	(23,653)	21,569	(2,084)	110%	10,000,000	0.24%
-10	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	60,591	(60,218)	373	101%	10,000,000	0.61%
-20	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	101,276	(99,725)	1,551	102%	10,000,000	1.01%
-30	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	140,911	(138,218)	2,693	102%	10,000,000	1.41%
-40	CFSOEVEREIGN2004032901	12/31/2005	12/31/2005	179,443	(175,647)	3,796	102%	10,000,000	1.79%
40	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	(100,173)	91,586	(8,588)	109%	10,000,000	1.00%
30	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	(69,630)	62,857	(6,772)	111%	10,000,000	0.70%
20	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	(39,806)	34,814	(4,992)	114%	10,000,000	0.40%
10	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	(11,432)	8,149	(3,283)	140%	10,000,000	0.11%
-10	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	43,900	(43,830)	70	100%	10,000,000	0.44%
-20	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	70,763	(69,055)	1,708	102%	10,000,000	0.71%
-30	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	96,737	(93,433)	3,303	104%	10,000,000	0.97%
-40	CFSOEVEREIGN2004040101	12/31/2005	12/31/2005	121,144	(116,323)	4,821	104%	10,000,000	1.21%
40	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	(53,649)	51,796	(1,853)	104%	10,000,000	0.54%
30	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	(37,059)	35,390	(1,669)	105%	10,000,000	0.37%
20	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	(21,017)	19,529	(1,487)	108%	10,000,000	0.21%
10	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	(5,236)	3,929	(1,307)	133%	10,000,000	0.05%
-10	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	24,810	(25,765)	(955)	96%	10,000,000	0.25%
-20	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	39,408	(40,189)	(781)	98%	10,000,000	0.39%
-30	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	53,399	(54,009)	(611)	99%	10,000,000	0.53%
-40	CFSOEVEREIGN2004040201	12/31/2005	12/31/2005	67,239	(67,679)	(440)	99%	10,000,000	0.67%
40	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	(119,909)	113,333	(6,576)	106%	10,000,000	1.20%
30	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	(84,066)	78,605	(5,460)	107%	10,000,000	0.84%
20	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	(48,985)	44,623	(4,362)	110%	10,000,000	0.49%
10	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	(14,609)	11,328	(3,281)	129%	10,000,000	0.15%
-10	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	51,526	(52,705)	(1,179)	98%	10,000,000	0.52%
-20	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	83,438	(83,594)	(155)	100%	10,000,000	0.83%
-30	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	113,949	(113,114)	834	101%	10,000,000	1.14%
-40	CFSOEVEREIGN2004040202	12/31/2005	12/31/2005	143,182	(141,389)	1,794	101%	10,000,000	1.43%
40	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	(160,465)	151,345	(9,120)	106%	15,000,000	1.07%
30	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	(112,914)	105,163	(7,752)	107%	15,000,000	0.75%
20	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	(66,178)	59,788	(6,389)	111%	15,000,000	0.44%
10	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	(19,878)	14,850	(5,028)	134%	15,000,000	0.13%
-10	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	68,142	(70,494)	(2,352)	97%	15,000,000	0.45%
-20	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	108,816	(109,867)	(1,052)	99%	15,000,000	0.73%
-30	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	147,701	(147,472)	229	100%	15,000,000	0.98%
-40	CFSOEVEREIGN2004040601	12/31/2005	12/31/2005	185,163	(183,667)	1,496	101%	15,000,000	1.23%
40	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	(33,703)	32,190	(1,513)	105%	5,000,000	0.67%
30	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	(23,476)	22,234	(1,242)	106%	5,000,000	0.47%
20	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	(13,258)	12,288	(971)	108%	5,000,000	0.27%
10	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	(3,086)	2,386	(700)	129%	5,000,000	0.06%
-10	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	17,133	(17,294)	(161)	99%	5,000,000	0.34%
-20	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	27,121	(27,016)	105	100%	5,000,000	0.54%
-30	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	37,029	(36,659)	370	101%	5,000,000	0.74%
-40	CFSOEVEREIGN2004041201	12/31/2005	12/31/2005	46,813	(46,181)	632	101%	5,000,000	0.94%
40	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	(72,796)	67,680	(5,117)	108%	5,000,000	1.46%
30	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	(51,873)	47,814	(4,059)	108%	5,000,000	1.04%
20	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	(31,465)	28,445	(3,020)	111%	5,000,000	0.63%
10	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	(11,811)	9,802	(2,009)	120%	5,000,000	0.24%
-10	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	24,031	(24,150)	(119)	100%	5,000,000	0.48%
-20	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	40,723	(39,943)	780	102%	5,000,000	0.81%
-30	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	56,695	(55,042)	1,653	103%	5,000,000	1.13%
-40	CFSOEVEREIGN2004041301	12/31/2005	12/31/2005	71,648	(69,161)	2,487	104%	5,000,000	1.43%
40	CFSOEVEREIGN2004041501	12/31/2005	12/31/2005	(42,479)	41,415	(1,064)	103%	5,000,000	0.85%
30	CFSOEVEREIGN2004041501	12/31/2005	12/31/2005	(29,540)	28,601	(939)	103%	5,000,000	0.59%
20	CFSOEVEREIGN2004041501	12/31/2005	12/31/2005	(16,765)	15,950	(815)	105%	5,000,000	0.34%
10	CFSOEVEREIGN2004041501	12/31/2005	12/31/2005	(4,188)	3,497	(692)	120%	5,000,000	0.08%

-10	CFSOEVERIGN2004041501	12/31/2005	12/31/2005	20,091	(20,541)	(450)	98%	5,000,000	0.40%
-20	CFSOEVERIGN2004041501	12/31/2005	12/31/2005	31,748	(32,080)	(332)	99%	5,000,000	0.63%
-30	CFSOEVERIGN2004041501	12/31/2005	12/31/2005	43,043	(43,259)	(216)	100%	5,000,000	0.86%
-40	CFSOEVERIGN2004041501	12/31/2005	12/31/2005	53,844	(53,947)	(103)	100%	5,000,000	1.08%
40	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	(85,729)	79,384	(6,345)	108%	10,000,000	0.86%
30	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	(58,938)	53,614	(5,324)	110%	10,000,000	0.59%
20	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	(33,961)	29,624	(4,336)	115%	10,000,000	0.34%
10	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	(9,739)	6,378	(3,361)	153%	10,000,000	0.10%
-10	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	36,949	(38,384)	(1,434)	96%	10,000,000	0.37%
-20	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	59,394	(59,878)	(484)	99%	10,000,000	0.59%
-30	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	79,356	(78,937)	419	101%	10,000,000	0.79%
-40	CFSOEVERIGN2004042001	12/31/2005	12/31/2005	99,302	(97,977)	1,325	101%	10,000,000	0.99%
40	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	(58,864)	53,583	(5,281)	110%	6,000,000	0.98%
30	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	(41,308)	37,394	(3,915)	110%	6,000,000	0.69%
20	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	(23,688)	21,145	(2,543)	112%	6,000,000	0.39%
10	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	(6,003)	4,837	(1,166)	124%	6,000,000	0.10%
-10	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	29,561	(27,957)	1,604	106%	6,000,000	0.49%
-20	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	47,440	(44,444)	2,997	107%	6,000,000	0.79%
-30	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	65,386	(60,991)	4,396	107%	6,000,000	1.09%
-40	CFSOEVERIGN2004042002	12/31/2005	12/31/2005	83,398	(77,598)	5,800	107%	6,000,000	1.39%
40	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	(24,092)	23,473	(619)	103%	6,000,000	0.40%
30	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	(16,928)	16,362	(566)	103%	6,000,000	0.28%
20	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	(9,745)	9,232	(513)	106%	6,000,000	0.16%
10	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	(2,542)	2,085	(457)	122%	6,000,000	0.04%
-10	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	11,922	(12,264)	(342)	97%	6,000,000	0.20%
-20	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	19,184	(19,466)	(282)	99%	6,000,000	0.32%
-30	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	26,465	(26,686)	(221)	99%	6,000,000	0.44%
-40	CFSOEVERIGN2004042003	12/31/2005	12/31/2005	33,766	(33,924)	(158)	100%	6,000,000	0.56%
40	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	(41,849)	40,212	(1,637)	104%	6,000,000	0.70%
30	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	(29,227)	27,860	(1,368)	105%	6,000,000	0.49%
20	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	(16,571)	15,474	(1,097)	107%	6,000,000	0.28%
10	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	(3,881)	3,056	(826)	127%	6,000,000	0.06%
-10	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	21,603	(21,882)	(279)	99%	6,000,000	0.36%
-20	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	34,397	(34,402)	(5)	100%	6,000,000	0.57%
-30	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	47,226	(46,955)	271	101%	6,000,000	0.79%
-40	CFSOEVERIGN2004042005	12/31/2005	12/31/2005	60,091	(59,542)	548	101%	6,000,000	1.00%
40	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	(81,049)	78,779	(2,270)	103%	10,000,000	0.81%
30	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	(56,114)	54,146	(1,968)	104%	10,000,000	0.56%
20	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	(31,713)	30,042	(1,671)	106%	10,000,000	0.32%
10	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	(7,887)	6,507	(1,380)	121%	10,000,000	0.08%
-10	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	37,671	(38,487)	(816)	98%	10,000,000	0.38%
-20	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	59,229	(59,775)	(546)	99%	10,000,000	0.59%
-30	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	79,732	(80,018)	(286)	100%	10,000,000	0.80%
-40	CFSOEVERIGN2004042302	12/31/2005	12/31/2005	99,191	(99,227)	(36)	100%	10,000,000	0.99%
40	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	(15,807)	14,880	(927)	106%	5,000,000	0.32%
30	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	(11,081)	10,239	(842)	108%	5,000,000	0.22%
20	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	(6,407)	5,650	(757)	113%	5,000,000	0.13%
10	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	(1,819)	1,147	(672)	159%	5,000,000	0.04%
-10	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	7,012	(7,517)	(505)	93%	5,000,000	0.14%
-20	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	11,337	(11,758)	(422)	96%	5,000,000	0.23%
-30	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	15,596	(15,935)	(339)	98%	5,000,000	0.31%
-40	CFSOEVERIGN2004042303	12/31/2005	12/31/2005	19,860	(20,116)	(256)	99%	5,000,000	0.40%
40	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	(65,588)	55,450	(10,138)	118%	5,000,000	1.31%
30	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	(46,617)	39,029	(7,587)	119%	5,000,000	0.93%
20	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	(28,050)	22,965	(5,085)	122%	5,000,000	0.56%
10	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	(10,345)	7,659	(2,687)	135%	5,000,000	0.21%
-10	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	20,606	(19,041)	1,565	108%	5,000,000	0.41%
-20	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	34,289	(30,816)	3,472	111%	5,000,000	0.69%
-30	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	47,591	(42,256)	5,334	113%	5,000,000	0.95%
-40	CFSOEVERIGN2004042901	12/31/2005	12/31/2005	59,830	(52,762)	7,067	113%	5,000,000	1.20%
40	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	(32,675)	32,005	(671)	102%	5,000,000	0.65%
30	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	(22,615)	21,951	(664)	103%	5,000,000	0.45%
20	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	(12,759)	12,102	(657)	105%	5,000,000	0.26%
10	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	(3,022)	2,372	(650)	127%	5,000,000	0.06%
-10	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	15,753	(16,387)	(634)	96%	5,000,000	0.32%
-20	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	24,774	(25,400)	(626)	98%	5,000,000	0.50%
-30	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	33,441	(34,058)	(617)	98%	5,000,000	0.67%
-40	CFSOEVERIGN2004050505	12/31/2005	12/31/2005	41,739	(42,347)	(608)	99%	5,000,000	0.83%
40	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	(15,237)	14,648	(589)	104%	5,000,000	0.30%
30	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	(10,448)	9,900	(548)	106%	5,000,000	0.21%
20	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	(5,679)	5,170	(509)	110%	5,000,000	0.11%
10	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	(1,613)	1,144	(470)	141%	5,000,000	0.03%
-10	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	6,016	(6,410)	(394)	94%	5,000,000	0.12%
-20	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	9,389	(9,746)	(357)	96%	5,000,000	0.19%
-30	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	12,520	(12,840)	(321)	98%	5,000,000	0.25%
-40	CFSOEVERIGN2004051701	12/31/2005	12/31/2005	15,366	(15,651)	(285)	98%	5,000,000	0.31%
40	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	(221,566)	212,889	(8,677)	104%	35,000,000	0.63%
30	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	(152,902)	145,369	(7,533)	105%	35,000,000	0.44%
20	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	(84,466)	78,076	(6,389)	108%	35,000,000	0.24%
10	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	(20,399)	15,099	(5,300)	135%	35,000,000	0.06%
-10	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	96,566	(99,824)	(3,257)	97%	35,000,000	0.28%
-20	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	151,681	(153,956)	(2,276)	99%	35,000,000	0.43%
-30	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	199,572	(200,956)	(1,384)	99%	35,000,000	0.57%
-40	CFSOEVERIGN2004051702	12/31/2005	12/31/2005	245,458	(245,974)	(516)	100%	35,000,000	0.70%

40	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	(143,887)	139,840	(4,046)	103%	26,000,000	0.55%
30	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	(99,572)	95,988	(3,585)	104%	26,000,000	0.38%
20	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	(55,499)	52,372	(3,127)	106%	26,000,000	0.21%
10	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	(12,399)	9,722	(2,678)	128%	26,000,000	0.05%
-10	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	71,711	(73,512)	(1,801)	98%	26,000,000	0.28%
-20	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	112,658	(114,032)	(1,374)	99%	26,000,000	0.43%
-30	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	151,441	(152,407)	(965)	99%	26,000,000	0.58%
-40	CFSOEVEREIGN2004052501	12/31/2005	12/31/2005	189,393	(189,957)	(564)	100%	26,000,000	0.73%
40	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	(102,875)	100,519	(2,356)	102%	10,000,000	1.03%
30	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	(72,196)	70,184	(2,012)	103%	10,000,000	0.72%
20	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	(41,402)	39,736	(1,666)	104%	10,000,000	0.41%
10	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	(10,493)	9,175	(1,318)	114%	10,000,000	0.10%
-10	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	51,672	(52,290)	(618)	99%	10,000,000	0.52%
-20	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	82,929	(83,195)	(265)	100%	10,000,000	0.83%
-30	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	114,304	(114,215)	89	100%	10,000,000	1.14%
-40	CFSOEVEREIGN2004052502	12/31/2005	12/31/2005	145,796	(145,351)	445	100%	10,000,000	1.46%
40	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	(195,143)	188,784	(6,359)	103%	35,000,000	0.56%
30	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	(134,996)	129,535	(5,461)	104%	35,000,000	0.39%
20	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	(75,120)	70,551	(4,568)	106%	35,000,000	0.21%
10	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	(16,635)	12,940	(3,695)	129%	35,000,000	0.05%
-10	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	97,561	(99,548)	(1,987)	98%	35,000,000	0.28%
-20	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	153,133	(154,289)	(1,156)	99%	35,000,000	0.44%
-30	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	205,835	(206,197)	(362)	100%	35,000,000	0.59%
-40	CFSOEVEREIGN2004060801	12/31/2005	12/31/2005	257,328	(256,914)	414	100%	35,000,000	0.74%
40	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	(44,781)	43,778	(1,003)	102%	10,000,000	0.45%
30	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	(31,313)	30,490	(823)	103%	10,000,000	0.31%
20	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	(17,812)	17,166	(646)	104%	10,000,000	0.18%
10	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	(4,277)	3,804	(472)	112%	10,000,000	0.04%
-10	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	22,895	(23,029)	(133)	99%	10,000,000	0.23%
-20	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	36,532	(36,501)	31	100%	10,000,000	0.37%
-30	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	50,204	(50,011)	193	100%	10,000,000	0.50%
-40	CFSOEVEREIGN2004060901	12/31/2005	12/31/2005	63,909	(63,558)	351	101%	10,000,000	0.64%
40	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	(103,987)	100,681	(3,306)	103%	10,000,000	1.04%
30	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	(72,958)	70,308	(2,650)	104%	10,000,000	0.73%
20	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	(41,813)	39,822	(1,991)	105%	10,000,000	0.42%
10	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	(10,550)	9,220	(1,329)	114%	10,000,000	0.11%
-10	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	52,331	(52,329)	2	100%	10,000,000	0.52%
-20	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	83,950	(83,277)	672	101%	10,000,000	0.84%
-30	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	115,688	(114,343)	1,345	101%	10,000,000	1.16%
-40	CFSOEVEREIGN2004060903	12/31/2005	12/31/2005	147,546	(145,525)	2,021	101%	10,000,000	1.48%
40	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	(113,319)	110,159	(3,161)	103%	10,000,000	1.13%
30	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	(81,603)	78,729	(2,874)	104%	10,000,000	0.82%
20	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	(50,737)	48,136	(2,600)	105%	10,000,000	0.51%
10	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	(20,063)	17,735	(2,328)	113%	10,000,000	0.20%
-10	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	36,544	(38,400)	(1,856)	95%	10,000,000	0.37%
-20	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	60,445	(62,137)	(1,692)	97%	10,000,000	0.60%
-30	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	84,182	(85,711)	(1,528)	98%	10,000,000	0.84%
-40	CFSOEVEREIGN2004070702	12/31/2005	12/31/2005	107,374	(108,746)	(1,372)	99%	10,000,000	1.07%
40	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	(70,963)	68,089	(2,874)	104%	10,000,000	0.71%
30	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	(49,280)	46,887	(2,393)	105%	10,000,000	0.49%
20	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	(27,756)	25,841	(1,915)	107%	10,000,000	0.28%
10	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	(6,672)	5,226	(1,446)	128%	10,000,000	0.07%
-10	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	34,206	(34,740)	(534)	98%	10,000,000	0.34%
-20	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	53,990	(54,081)	(91)	100%	10,000,000	0.54%
-30	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	73,380	(73,036)	344	100%	10,000,000	0.73%
-40	CFSOEVEREIGN2004071501	12/31/2005	12/31/2005	91,505	(90,753)	752	101%	10,000,000	0.92%
40	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	(106,959)	104,778	(2,181)	102%	15,000,000	0.71%
30	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	(74,175)	72,072	(2,103)	103%	15,000,000	0.49%
20	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	(41,805)	39,780	(2,025)	105%	15,000,000	0.28%
10	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	(10,036)	8,089	(1,947)	124%	15,000,000	0.07%
-10	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	52,608	(54,397)	(1,789)	97%	15,000,000	0.35%
-20	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	82,599	(84,311)	(1,712)	98%	15,000,000	0.55%
-30	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	111,270	(112,906)	(1,636)	99%	15,000,000	0.74%
-40	CFSOEVEREIGN2004072601	12/31/2005	12/31/2005	139,695	(141,254)	(1,559)	99%	15,000,000	0.93%
40	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	(19,454)	18,471	(983)	105%	10,000,000	0.19%
30	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	(13,931)	12,866	(1,065)	108%	10,000,000	0.14%
20	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	(8,399)	7,254	(1,144)	116%	10,000,000	0.08%
10	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	(2,858)	1,636	(1,221)	175%	10,000,000	0.03%
-10	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	8,251	(9,619)	(1,368)	86%	10,000,000	0.08%
-20	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	13,818	(15,256)	(1,437)	91%	10,000,000	0.14%
-30	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	19,395	(20,899)	(1,504)	93%	10,000,000	0.19%
-40	CFSOEVEREIGN2004072702	12/31/2005	12/31/2005	24,981	(26,549)	(1,569)	94%	10,000,000	0.25%
40	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	(48,308)	46,643	(1,665)	104%	10,000,000	0.48%
30	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	(33,711)	32,424	(1,287)	104%	10,000,000	0.34%
20	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	(19,079)	18,166	(913)	105%	10,000,000	0.19%
10	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	(4,412)	3,869	(543)	114%	10,000,000	0.04%
-10	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	25,025	(24,841)	184	101%	10,000,000	0.25%
-20	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	39,795	(39,254)	541	101%	10,000,000	0.40%
-30	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	54,601	(53,707)	895	102%	10,000,000	0.55%
-40	CFSOEVEREIGN2004072703	12/31/2005	12/31/2005	69,442	(68,199)	1,243	102%	10,000,000	0.69%
40	CFSOEVEREIGN2004072704	12/31/2005	12/31/2005	(106,811)	101,638	(5,173)	105%	10,000,000	1.07%
30	CFSOEVEREIGN2004072704	12/31/2005	12/31/2005	(75,001)	71,006	(3,995)	106%	10,000,000	0.75%
20	CFSOEVEREIGN2004072704	12/31/2005	12/31/2005	(43,067)	40,256	(2,811)	107%	10,000,000	0.43%

10	CFSOVEREIGN2004072704	12/31/2005	12/31/2005	(11,009)	9,387	(1,622)				
-10	CFSOVEREIGN2004072704	12/31/2005	12/31/2005	53,483	(52,712)	771	117%	10,000,000	0.11%	
-20	CFSOVEREIGN2004072704	12/31/2005	12/31/2005	85,917	(83,942)	1,975	101%	10,000,000	0.53%	
-30	CFSOVEREIGN2004072704	12/31/2005	12/31/2005	118,478	(115,293)	3,185	102%	10,000,000	0.86%	
-40	CFSOVEREIGN2004072704	12/31/2005	12/31/2005	151,166	(146,766)	4,400	103%	10,000,000	1.18%	
							103%	10,000,000	1.51%	
40	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	(20,324)	19,355	(968)	105%	10,000,000	0.20%	
30	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	(14,556)	13,496	(1,060)	108%	10,000,000	0.15%	
20	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	(8,778)	7,630	(1,148)	115%	10,000,000	0.09%	
10	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	(2,991)	1,756	(1,235)	170%	10,000,000	0.03%	
-10	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	8,612	(10,011)	(1,400)	86%	10,000,000	0.09%	
-20	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	14,428	(15,906)	(1,478)	91%	10,000,000	0.14%	
-30	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	20,253	(21,807)	(1,554)	93%	10,000,000	0.20%	
-40	CFSOVEREIGN2004080202	12/31/2005	12/31/2005	26,088	(27,716)	(1,627)	94%	10,000,000	0.26%	
40	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	(48,881)	47,476	(1,405)	103%	10,000,000	0.49%	
30	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	(34,115)	32,993	(1,123)	103%	10,000,000	0.34%	
20	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	(19,315)	18,470	(845)	105%	10,000,000	0.19%	
10	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	(4,481)	3,909	(571)	115%	10,000,000	0.04%	
-10	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	25,293	(25,331)	(38)	100%	10,000,000	0.25%	
-20	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	40,233	(40,010)	223	101%	10,000,000	0.40%	
-30	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	55,208	(54,729)	478	101%	10,000,000	0.55%	
-40	CFSOVEREIGN2004080203	12/31/2005	12/31/2005	70,218	(69,488)	729	101%	10,000,000	0.70%	
40	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	(107,343)	103,358	(3,985)	104%	10,000,000	1.07%	
30	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	(75,404)	72,218	(3,186)	104%	10,000,000	0.75%	
20	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	(43,341)	40,957	(2,384)	106%	10,000,000	0.43%	
10	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	(11,152)	9,575	(1,577)	116%	10,000,000	0.11%	
-10	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	53,605	(53,558)	47	100%	10,000,000	0.54%	
-20	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	86,175	(85,310)	865	101%	10,000,000	0.86%	
-30	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	118,873	(117,186)	1,687	101%	10,000,000	1.19%	
-40	CFSOVEREIGN2004080204	12/31/2005	12/31/2005	151,699	(149,186)	2,512	102%	10,000,000	1.52%	
40	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	(92,832)	90,228	(2,604)	103%	10,000,000	0.93%	
30	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	(64,816)	62,543	(2,273)	104%	10,000,000	0.65%	
20	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	(37,113)	35,161	(1,952)	106%	10,000,000	0.37%	
10	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	(9,716)	8,075	(1,641)	120%	10,000,000	0.10%	
-10	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	43,698	(44,761)	(1,063)	98%	10,000,000	0.44%	
-20	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	69,647	(70,446)	(799)	99%	10,000,000	0.70%	
-30	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	94,900	(95,457)	(557)	99%	10,000,000	0.95%	
-40	CFSOVEREIGN2004081001	12/31/2005	12/31/2005	119,476	(119,813)	(337)	100%	10,000,000	1.19%	
40	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	(90,124)	86,258	(3,866)	104%	10,000,000	0.90%	
30	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	(62,703)	59,628	(3,076)	105%	10,000,000	0.63%	
20	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	(35,631)	33,337	(2,294)	107%	10,000,000	0.36%	
10	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	(8,988)	7,465	(1,523)	120%	10,000,000	0.09%	
-10	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	42,339	(42,370)	(31)	100%	10,000,000	0.42%	
-20	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	66,965	(66,277)	688	101%	10,000,000	0.67%	
-30	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	90,840	(89,452)	1,388	102%	10,000,000	0.91%	
-40	CFSOVEREIGN2004081101	12/31/2005	12/31/2005	113,495	(111,440)	2,055	102%	10,000,000	1.13%	
40	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	(107,199)	104,717	(2,483)	102%	10,000,000	1.07%	
30	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	(75,310)	73,176	(2,134)	103%	10,000,000	0.75%	
20	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	(43,295)	41,511	(1,783)	104%	10,000,000	0.43%	
10	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	(11,153)	9,723	(1,430)	115%	10,000,000	0.11%	
-10	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	53,511	(54,229)	(718)	99%	10,000,000	0.54%	
-20	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	86,035	(86,393)	(358)	100%	10,000,000	0.86%	
-30	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	118,687	(118,684)	3	100%	10,000,000	1.19%	
-40	CFSOVEREIGN2004081306	12/31/2005	12/31/2005	151,469	(151,102)	367	100%	10,000,000	1.51%	
40	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	(95,409)	92,473	(2,936)	103%	10,000,000	0.95%	
30	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	(66,456)	64,057	(2,400)	104%	10,000,000	0.66%	
20	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	(37,840)	35,973	(1,867)	105%	10,000,000	0.38%	
10	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	(9,481)	8,143	(1,339)	116%	10,000,000	0.09%	
-10	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	45,544	(45,851)	(307)	99%	10,000,000	0.46%	
-20	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	72,332	(72,134)	198	100%	10,000,000	0.72%	
-30	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	98,253	(97,564)	689	101%	10,000,000	0.98%	
-40	CFSOVEREIGN2004081901	12/31/2005	12/31/2005	123,320	(122,152)	1,167	101%	10,000,000	1.23%	
40	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	(57,518)	56,099	(1,419)	103%	10,000,000	0.58%	
30	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	(39,460)	38,123	(1,337)	104%	10,000,000	0.39%	
20	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	(21,915)	20,658	(1,257)	106%	10,000,000	0.22%	
10	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	(5,128)	3,950	(1,178)	130%	10,000,000	0.05%	
-10	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	27,161	(28,186)	(1,024)	96%	10,000,000	0.27%	
-20	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	42,189	(43,139)	(950)	98%	10,000,000	0.42%	
-30	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	56,933	(57,809)	(877)	98%	10,000,000	0.57%	
-40	CFSOVEREIGN2004082301	12/31/2005	12/31/2005	70,422	(71,229)	(807)	99%	10,000,000	0.70%	
40	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	(200,526)	190,579	(9,947)	105%	20,000,000	1.00%	
30	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	(140,480)	131,983	(8,497)	106%	20,000,000	0.70%	
20	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	(81,604)	74,538	(7,066)	109%	20,000,000	0.41%	
10	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	(23,324)	17,681	(5,642)	132%	20,000,000	0.12%	
-10	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	86,505	(89,417)	(2,912)	97%	20,000,000	0.43%	
-20	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	138,099	(139,703)	(1,604)	99%	20,000,000	0.69%	
-30	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	189,248	(189,549)	(301)	100%	20,000,000	0.95%	
-40	CFSOVEREIGN2004082601	12/31/2005	12/31/2005	237,356	(236,409)	948	100%	20,000,000	1.19%	
40	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	(22,507)	21,704	(803)	104%	10,000,000	0.23%	
30	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	(16,065)	15,168	(896)	106%	10,000,000	0.16%	
20	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	(9,611)	8,624	(987)	111%	10,000,000	0.10%	
10	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	(3,146)	2,072	(1,074)	152%	10,000,000	0.03%	
-10	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	9,820	(11,060)	(1,240)	89%	10,000,000	0.10%	
-20	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	16,320	(17,639)	(1,319)	93%	10,000,000	0.16%	
-30	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	22,832	(24,227)	(1,395)	94%	10,000,000	0.23%	

-40	CFSOVEREIGN2004083001	12/31/2005	12/31/2005	29,356	(30,824)	(1,467)	95%	10,000,000	0.29%
40	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	(93,906)	91,226	(2,680)	103%	10,000,000	0.94%
30	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	(65,189)	63,000	(2,189)	103%	10,000,000	0.65%
20	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	(36,971)	35,266	(1,705)	105%	10,000,000	0.37%
10	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	(9,164)	7,938	(1,226)	115%	10,000,000	0.09%
-10	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	44,923	(45,211)	(289)	99%	10,000,000	0.45%
-20	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	71,034	(70,866)	167	100%	10,000,000	0.71%
-30	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	96,332	(95,720)	612	101%	10,000,000	0.96%
-40	CFSOVEREIGN2004090701	12/31/2005	12/31/2005	120,732	(119,689)	1,043	101%	10,000,000	1.21%
40	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	(86,742)	84,052	(2,690)	103%	15,000,000	0.58%
30	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	(59,424)	57,063	(2,362)	104%	15,000,000	0.40%
20	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	(33,075)	31,032	(2,043)	107%	15,000,000	0.22%
10	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	(7,671)	5,937	(1,734)	129%	15,000,000	0.05%
-10	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	40,914	(42,052)	(1,137)	97%	15,000,000	0.27%
-20	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	63,787	(64,640)	(853)	99%	15,000,000	0.43%
-30	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	85,856	(86,433)	(577)	99%	15,000,000	0.57%
-40	CFSOVEREIGN2004090702	12/31/2005	12/31/2005	106,264	(106,583)	(319)	100%	15,000,000	0.71%
40	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	(154,943)	145,690	(9,253)	106%	10,000,000	1.55%
30	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	(111,133)	103,744	(7,388)	107%	10,000,000	1.11%
20	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	(68,069)	62,522	(5,547)	109%	10,000,000	0.68%
10	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	(25,988)	22,253	(3,735)	117%	10,000,000	0.26%
-10	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	52,091	(52,403)	(312)	99%	10,000,000	0.52%
-20	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	87,652	(86,367)	1,285	101%	10,000,000	0.88%
-30	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	121,851	(119,012)	2,839	102%	10,000,000	1.22%
-40	CFSOVEREIGN2004090801	12/31/2005	12/31/2005	154,481	(150,139)	4,342	103%	10,000,000	1.54%
40	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	(118,108)	111,596	(6,512)	106%	10,000,000	1.18%
30	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	(83,511)	77,963	(5,548)	107%	10,000,000	0.84%
20	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	(49,635)	45,039	(4,595)	110%	10,000,000	0.50%
10	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	(16,169)	12,521	(3,649)	129%	10,000,000	0.16%
-10	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	46,973	(48,794)	(1,821)	96%	10,000,000	0.47%
-20	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	75,628	(76,587)	(959)	99%	10,000,000	0.76%
-30	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	103,675	(103,782)	(108)	100%	10,000,000	1.04%
-40	CFSOVEREIGN2004091301	12/31/2005	12/31/2005	130,717	(129,990)	728	101%	10,000,000	1.31%
40	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	(160,786)	150,676	(10,111)	107%	10,000,000	1.61%
30	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	(114,579)	106,607	(7,972)	107%	10,000,000	1.15%
20	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	(69,739)	63,857	(5,883)	109%	10,000,000	0.70%
10	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	(26,412)	22,564	(3,848)	117%	10,000,000	0.26%
-10	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	54,535	(54,525)	10	100%	10,000,000	0.55%
-20	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	92,978	(91,113)	1,865	102%	10,000,000	0.93%
-30	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	129,796	(126,134)	3,662	103%	10,000,000	1.30%
-40	CFSOVEREIGN2004091302	12/31/2005	12/31/2005	163,233	(157,901)	5,331	103%	10,000,000	1.63%
40	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	(109,366)	107,651	(1,715)	102%	10,000,000	1.09%
30	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	(76,802)	75,260	(1,542)	102%	10,000,000	0.77%
20	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	(44,107)	42,739	(1,368)	103%	10,000,000	0.44%
10	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	(11,281)	10,088	(1,193)	112%	10,000,000	0.11%
-10	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	54,769	(55,608)	(839)	98%	10,000,000	0.55%
-20	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	87,993	(88,654)	(660)	99%	10,000,000	0.88%
-30	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	121,352	(121,832)	(480)	100%	10,000,000	1.21%
-40	CFSOVEREIGN2004091303	12/31/2005	12/31/2005	154,845	(155,144)	(299)	100%	10,000,000	1.55%
40	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	(52,022)	50,125	(1,897)	104%	10,000,000	0.52%
30	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	(36,145)	34,770	(1,375)	104%	10,000,000	0.36%
20	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	(20,233)	19,375	(858)	104%	10,000,000	0.20%
10	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	(4,286)	3,941	(345)	109%	10,000,000	0.04%
-10	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	27,715	(27,048)	666	102%	10,000,000	0.28%
-20	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	43,768	(42,603)	1,165	103%	10,000,000	0.44%
-30	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	59,857	(58,198)	1,659	103%	10,000,000	0.60%
-40	CFSOVEREIGN2004091305	12/31/2005	12/31/2005	75,982	(73,834)	2,148	103%	10,000,000	0.76%
40	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	(107,102)	102,297	(4,805)	105%	10,000,000	1.07%
30	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	(74,840)	71,070	(3,771)	105%	10,000,000	0.75%
20	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	(42,849)	40,105	(2,744)	107%	10,000,000	0.43%
10	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	(11,125)	9,401	(1,724)	118%	10,000,000	0.11%
-10	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	50,385	(50,125)	261	101%	10,000,000	0.50%
-20	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	80,403	(79,171)	1,232	102%	10,000,000	0.80%
-30	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	109,674	(107,491)	2,183	102%	10,000,000	1.10%
-40	CFSOVEREIGN2004092001	12/31/2005	12/31/2005	137,651	(134,554)	3,096	102%	10,000,000	1.38%
40	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	(52,204)	51,403	(801)	102%	10,000,000	0.52%
30	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	(36,243)	35,645	(598)	102%	10,000,000	0.36%
20	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	(20,247)	19,846	(401)	102%	10,000,000	0.20%
10	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	(4,216)	4,008	(208)	105%	10,000,000	0.04%
-10	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	27,954	(27,793)	161	101%	10,000,000	0.28%
-20	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	44,093	(43,754)	338	101%	10,000,000	0.44%
-30	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	60,267	(59,757)	510	101%	10,000,000	0.60%
-40	CFSOVEREIGN2004092207	12/31/2005	12/31/2005	76,477	(75,802)	676	101%	10,000,000	0.76%
40	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	(23,725)	23,413	(312)	101%	10,000,000	0.24%
30	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	(16,855)	16,368	(487)	103%	10,000,000	0.17%
20	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	(9,971)	9,312	(658)	107%	10,000,000	0.10%
10	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	(3,074)	2,247	(827)	137%	10,000,000	0.03%
-10	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	10,759	(11,915)	(1,156)	90%	10,000,000	0.11%
-20	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	17,696	(19,011)	(1,315)	93%	10,000,000	0.18%
-30	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	24,645	(26,118)	(1,472)	94%	10,000,000	0.25%
-40	CFSOVEREIGN2004092208	12/31/2005	12/31/2005	31,608	(33,234)	(1,626)	95%	10,000,000	0.32%
40	CFSOVEREIGN2005010401	12/31/2005	12/31/2005	(105,524)	100,704	(4,820)	105%	10,000,000	1.06%
30	CFSOVEREIGN2005010401	12/31/2005	12/31/2005	(73,468)	69,620	(3,847)	106%	10,000,000	0.73%

20	CFSOEVEREIGN2005010401	12/31/2005	12/31/2005	(41,960)	39,070	(2,889)	107%	10,000,000	0.42%
10	CFSOEVEREIGN2005010401	12/31/2005	12/31/2005	(11,221)	9,270	(1,951)	121%	10,000,000	0.11%
-10	CFSOEVEREIGN2005010401	12/31/2005	12/31/2005	48,077	(48,208)	(131)	100%	10,000,000	0.48%
-20	CFSOEVEREIGN2005010401	12/31/2005	12/31/2005	76,469	(75,723)	746	101%	10,000,000	0.76%
-30	CFSOEVEREIGN2005010401	12/31/2005	12/31/2005	103,824	(102,228)	1,595	102%	10,000,000	1.04%
-40	CFSOEVEREIGN2005010401	12/31/2005	12/31/2005	129,832	(127,422)	2,409	102%	10,000,000	1.30%
40	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	(160,710)	149,211	(11,499)	108%	10,000,000	1.61%
30	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	(115,682)	106,471	(9,211)	109%	10,000,000	1.16%
20	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	(71,393)	64,443	(6,950)	111%	10,000,000	0.71%
10	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	(28,019)	23,294	(4,725)	120%	10,000,000	0.28%
-10	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	53,229	(53,725)	(496)	99%	10,000,000	0.53%
-20	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	89,982	(88,522)	1,460	102%	10,000,000	0.90%
-30	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	125,304	(121,944)	3,360	103%	10,000,000	1.25%
-40	CFSOEVEREIGN2005010501	12/31/2005	12/31/2005	159,180	(153,977)	5,202	103%	10,000,000	1.59%
40	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	(33,233)	32,504	(729)	102%	10,000,000	0.33%
30	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	(23,464)	22,706	(758)	103%	10,000,000	0.23%
20	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	(13,671)	12,889	(782)	106%	10,000,000	0.14%
10	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	(3,853)	3,051	(802)	126%	10,000,000	0.04%
-10	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	15,857	(16,685)	(828)	95%	10,000,000	0.16%
-20	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	25,749	(26,583)	(834)	97%	10,000,000	0.26%
-30	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	35,666	(36,502)	(836)	98%	10,000,000	0.36%
-40	CFSOEVEREIGN2005011802	12/31/2005	12/31/2005	45,608	(46,441)	(833)	98%	10,000,000	0.46%
40	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	(100,836)	95,520	(5,315)	106%	10,000,000	1.01%
30	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	(70,120)	65,952	(4,168)	106%	10,000,000	0.70%
20	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	(39,984)	36,943	(3,041)	108%	10,000,000	0.40%
10	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	(10,305)	8,375	(1,930)	123%	10,000,000	0.10%
-10	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	47,178	(46,951)	227	100%	10,000,000	0.47%
-20	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	74,775	(73,510)	1,265	102%	10,000,000	0.75%
-30	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	101,136	(98,876)	2,260	102%	10,000,000	1.01%
-40	CFSOEVEREIGN2005012502	12/31/2005	12/31/2005	126,537	(123,317)	3,220	103%	10,000,000	1.27%
40	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	(169,079)	157,692	(11,386)	107%	10,000,000	1.69%
30	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	(121,291)	112,161	(9,130)	108%	10,000,000	1.21%
20	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	(74,348)	67,445	(6,903)	110%	10,000,000	0.74%
10	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	(29,361)	24,612	(4,749)	119%	10,000,000	0.29%
-10	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	54,873	(55,527)	(654)	99%	10,000,000	0.55%
-20	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	95,247	(93,916)	1,331	101%	10,000,000	0.95%
-30	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	133,888	(130,636)	3,252	102%	10,000,000	1.34%
-40	CFSOEVEREIGN2005012601	12/31/2005	12/31/2005	170,035	(164,955)	5,080	103%	10,000,000	1.70%
40	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	(108,738)	106,848	(1,890)	102%	15,000,000	0.72%
30	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	(75,544)	73,616	(1,927)	103%	15,000,000	0.50%
20	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	(42,634)	40,670	(1,963)	105%	15,000,000	0.28%
10	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	(10,202)	8,204	(1,998)	124%	15,000,000	0.07%
-10	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	53,024	(55,086)	(2,062)	96%	15,000,000	0.35%
-20	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	83,635	(85,727)	(2,092)	98%	15,000,000	0.56%
-30	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	113,310	(115,431)	(2,120)	98%	15,000,000	0.76%
-40	CFSOEVEREIGN2005020201	12/31/2005	12/31/2005	142,250	(144,397)	(2,147)	99%	15,000,000	0.95%
40	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	(110,436)	107,495	(2,941)	103%	15,000,000	0.74%
30	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	(76,543)	73,952	(2,591)	104%	15,000,000	0.51%
20	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	(43,103)	40,858	(2,244)	105%	15,000,000	0.29%
10	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	(10,339)	8,435	(1,904)	123%	15,000,000	0.07%
-10	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	53,879	(55,114)	(1,235)	98%	15,000,000	0.36%
-20	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	85,009	(85,918)	(909)	99%	15,000,000	0.57%
-30	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	115,339	(115,930)	(591)	99%	15,000,000	0.77%
-40	CFSOEVEREIGN2005021402	12/31/2005	12/31/2005	144,320	(144,606)	(286)	100%	15,000,000	0.96%
40	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	(259,712)	247,950	(11,762)	105%	15,000,000	1.73%
30	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	(187,026)	177,144	(9,882)	106%	15,000,000	1.25%
20	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	(115,366)	107,347	(8,019)	107%	15,000,000	0.77%
10	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	(45,790)	39,594	(6,195)	116%	15,000,000	0.31%
-10	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	83,823	(86,556)	(2,733)	97%	15,000,000	0.56%
-20	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	145,892	(146,944)	(1,052)	99%	15,000,000	0.97%
-30	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	205,348	(204,770)	578	100%	15,000,000	1.37%
-40	CFSOEVEREIGN2005021601	12/31/2005	12/31/2005	262,069	(259,913)	2,157	101%	15,000,000	1.75%
40	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	(149,480)	144,179	(5,300)	104%	15,000,000	1.00%
30	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	(103,970)	99,640	(4,330)	104%	15,000,000	0.69%
20	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	(59,253)	55,880	(3,373)	106%	15,000,000	0.40%
10	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	(15,283)	12,853	(2,430)	119%	15,000,000	0.10%
-10	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	69,090	(69,702)	(612)	99%	15,000,000	0.46%
-20	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	109,475	(109,211)	263	100%	15,000,000	0.73%
-30	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	148,365	(147,255)	1,111	101%	15,000,000	0.99%
-40	CFSOEVEREIGN2005022401	12/31/2005	12/31/2005	185,354	(183,433)	1,921	101%	15,000,000	1.24%
40	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	(143,738)	132,835	(10,903)	108%	10,000,000	1.44%
30	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	(101,720)	93,042	(8,678)	109%	10,000,000	1.02%
20	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	(61,263)	54,736	(6,527)	112%	10,000,000	0.61%
10	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	(22,635)	18,175	(4,461)	125%	10,000,000	0.23%
-10	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	51,470	(51,944)	(473)	99%	10,000,000	0.51%
-20	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	86,331	(84,913)	1,419	102%	10,000,000	0.86%
-30	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	118,727	(115,532)	3,194	103%	10,000,000	1.19%
-40	CFSOEVEREIGN2005030102	12/31/2005	12/31/2005	148,483	(143,636)	4,846	103%	10,000,000	1.48%
40	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	(16,642)	13,739	(2,904)	121%	20,000,000	0.08%
30	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	(11,980)	9,056	(2,924)	132%	20,000,000	0.06%
20	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	(7,313)	4,370	(2,943)	167%	20,000,000	0.04%
10	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	(2,642)	(317)	(2,959)	-832%	20,000,000	0.01%
-10	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	6,714	(9,699)	(2,986)	69%	20,000,000	0.03%
-20	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	11,398	(14,394)	(2,996)	79%	20,000,000	0.06%

-30	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	16,086	(19,090)	(3,004)	84%	20,000,000	0.08%
-40	CFSOEVEREIGN2005031601	12/31/2005	12/31/2005	20,779	(23,789)	(3,010)	87%	20,000,000	0.10%
40	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	(13,504)	11,435	(2,069)	118%	15,000,000	0.09%
30	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	(9,717)	7,611	(2,107)	128%	15,000,000	0.06%
20	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	(5,927)	3,784	(2,143)	157%	15,000,000	0.04%
10	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	(2,133)	(44)	(2,177)	-4828%	15,000,000	0.01%
-10	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	5,467	(7,707)	(2,240)	71%	15,000,000	0.04%
-20	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	9,272	(11,541)	(2,269)	80%	15,000,000	0.06%
-30	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	13,081	(15,377)	(2,296)	85%	15,000,000	0.09%
-40	CFSOEVEREIGN2005032802	12/31/2005	12/31/2005	16,893	(19,215)	(2,321)	88%	15,000,000	0.11%
40	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	(24,289)	20,743	(3,546)	117%	25,000,000	0.10%
30	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	(17,515)	13,901	(3,615)	126%	25,000,000	0.07%
20	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	(10,735)	7,054	(3,680)	152%	25,000,000	0.04%
10	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	(3,947)	204	(3,743)	1934%	25,000,000	0.02%
-10	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	9,648	(13,507)	(3,859)	71%	25,000,000	0.04%
-20	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	16,456	(20,369)	(3,913)	81%	25,000,000	0.07%
-30	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	23,271	(27,234)	(3,963)	85%	25,000,000	0.09%
-40	CFSOEVEREIGN2005040401	12/31/2005	12/31/2005	30,092	(34,103)	(4,011)	88%	25,000,000	0.12%
40	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	(26,024)	22,435	(3,589)	116%	25,000,000	0.10%
30	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	(18,785)	15,121	(3,663)	124%	25,000,000	0.08%
20	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	(11,538)	7,804	(3,734)	148%	25,000,000	0.05%
10	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	(4,283)	482	(3,802)	889%	25,000,000	0.02%
-10	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	10,248	(14,175)	(3,927)	72%	25,000,000	0.04%
-20	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	17,525	(21,510)	(3,985)	81%	25,000,000	0.07%
-30	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	24,810	(28,849)	(4,040)	86%	25,000,000	0.10%
-40	CFSOEVEREIGN2005041101	12/31/2005	12/31/2005	32,102	(36,193)	(4,091)	89%	25,000,000	0.13%
40	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	(59,108)	58,621	(487)	101%	15,000,000	0.39%
30	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	(41,540)	40,873	(666)	102%	15,000,000	0.28%
20	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	(23,922)	23,082	(840)	104%	15,000,000	0.16%
10	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	(6,256)	5,248	(1,009)	119%	15,000,000	0.04%
-10	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	29,222	(30,552)	(1,330)	96%	15,000,000	0.19%
-20	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	47,035	(48,517)	(1,482)	97%	15,000,000	0.31%
-30	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	64,898	(66,527)	(1,629)	98%	15,000,000	0.43%
-40	CFSOEVEREIGN2005041102	12/31/2005	12/31/2005	82,810	(84,580)	(1,770)	98%	15,000,000	0.55%
40	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	(18,657)	16,427	(2,230)	114%	15,000,000	0.12%
30	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	(13,483)	11,215	(2,268)	120%	15,000,000	0.09%
20	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	(8,304)	6,000	(2,304)	138%	15,000,000	0.06%
10	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	(3,118)	781	(2,337)	399%	15,000,000	0.02%
-10	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	7,270	(9,668)	(2,398)	75%	15,000,000	0.05%
-20	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	12,473	(14,898)	(2,424)	84%	15,000,000	0.08%
-30	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	17,682	(20,131)	(2,449)	88%	15,000,000	0.12%
-40	CFSOEVEREIGN2005050201	12/31/2005	12/31/2005	22,897	(25,368)	(2,471)	90%	15,000,000	0.15%